

FOREIGN EXCHANGE									
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2021	Euro change year to date(YTD%)		
EURUSD	1,002	0,03	USDJPY	138,645	-0,21	EURUSD	1,135	-11,69%	
EURGBP	0,8483	0,12	USDGBP	0,84655	0,09	EURGBP	0,8412	0,84%	
EURJPY	138,95	-0,21	USDCHF	0,9825	-0,15	EURJPY	130,5	6,47%	
EURCHF	0,985	-0,15				EURCHF	1,0379	-5,14%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,421	-0,336	-0,052	0,363	-0,194	0,865	
USA (1,50 / 1,75)		USD	1,999	0,153	2,512	3,061		3,734	
JAPAN - 0,10		JPY	-0,051	-0,053	-0,014	0,037			
BANK OF ENGLAND 0,50		GBP	1,380	0,229	1,807	2,367			
SWITZERLAND -025		CHF	-0,775	-0,773	-0,753	-0,703			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			3,087	3,015	2,913			3,071	
GREEK TREASURY				2,659	3,504	3,883	3,685		
GERMAN TREASURY			0,420	0,783	1,099	1,316	1,295	1,331	
JAPANESE TREAS			-0,059	0,031	0,238	0,586	0,870	1,211	
U.K TREASURY			1,870	1,758	2,028	2,475	2,519	2,480	
ESM TREASURY			0,953	1,324	1,805	2,165	2,250	2,133	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,933	1,346	1,573	1,733	1,931	2,120	2,051
USD SWAP			3,513	3,181	3,024	2,986	2,994	3,060	3,035

HELLENIC REPUBLIC BENCHMARKS BONDS								HELLENIC REPUBLIC T-BILLS			
GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)		Tenor	LAST MID PRICE	MID YIELD	
GGB 3,50%	01/23	1Y	101,46	0,74	-1	116		3M	99,94	0,25	
GGB 3,45%	04/24	2Y	102,97	1,66	2	193					
GGB 3,375%	02/25	3Y	102,92	2,19	0	212					
GGB 2%	04/27	5Y	97,35	2,60	2	205		6M	99,84	0,35	
GGB 3,75%	01/28	7Y	104,02	2,95	1	228					
GGB 1,75%	06/32	10Y	85,64	3,49	0	218					
GGB 1,875%	02/35	15Y	80,66	3,85	1	239		12M	99,27	0,81	
GGB 4%	01/37	16Y	106,53	3,42	-1	230					
GGB 4,20%	01/42	21Y	107,89	3,63	-1	239					
GGB 1,875%	01/52	30Y	61,01	4,21	-1	227					

GREEK BONDS SPREAD(in bp) VS									
MATURITY		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		188	84	109	116	15	144		
10Y		241	91	121	120	21	177		
15Y		257	111	119	140	47	180		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,25	0,35	0,81	2,19	2,60	2,95	3,49	3,85	3,63	4,21

STOCK MARKETS-BOND FUTURES									
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STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2021	%change year to date(YTD%)	bond futures	PRICE			
ATHENS GENERAL INDEX	796	-0,86	893	-10,85%					
DOW JONES	30.630	-0,46	36.338	-15,71%	BUND	153,37			
S&P 500	3.790	-0,30	4.766	-20,47%	BOBL	126,22			
NASDAQ	11.251	0,03	15.645	-28,08%	SCHATZ	109,76			
DAX	12.520	-1,86	15.885	-21,19%					
FTSE	7.040	-1,63	7.385	-4,67%	US LONG BOND	140,09			
NIKKEI	26.788	0,54	28.792	-6,96%	US 10Y	118,81			
BRENT	99,38	0,28	77,78	27,77%	US 5Y	112,19			
GOLD \$	1.705	-0,27	1.829	-6,76%	US 2Y	104,79			

