

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	1,024	0,91	USDJPY	137,72	-0,29	EURUSD	1,135	-9,80%	
EURGBP	0,8526	0,45	USDGBP	0,833	-0,43	EURGBP	0,8412	1,36%	
EURJPY	140,96	0,61	USDCHF	0,9683	-0,94	EURJPY	130,5	8,02%	
EURCHF	0,991	-0,04				EURCHF	1,0379	-4,51%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,320	-0,336	0,047	0,503	-0,194	1,015	
USA (1,50 / 1,75)		USD	2,120	0,153	2,738	3,311		3,896	
JAPAN - 0,10		JPY	-0,054	-0,053	-0,015	0,048			
BANK OF ENGLAND 0,50		GBP	1,410	0,229	1,901	2,509			
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			3,181	3,118	3,004			3,172	
GREEK TREASURY				2,730	3,462	3,936	3,706		
GERMAN TREASURY			0,608	0,986	1,256	1,455	1,428	1,458	
JAPANESE TREAS			-0,073	0,029	0,239	0,612	0,905	1,271	
U.K TREASURY			1,972	1,846	2,138	2,635	2,679	2,633	
ESM TREASURY			1,150	1,505	1,941	2,278	2,361	2,238	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,064	1,540	1,745	1,885	2,059	2,227	2,154
USD SWAP			3,519	3,265	3,108	3,070	3,075	3,143	3,119

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	101,43	0,77	4	119		3M	99,96	0,20	
GGB 3,45%	04/24	2Y	102,93	1,68	3	195					
GGB 3,375%	02/25	3Y	102,69	2,28	3	221					
GGB 2%	04/27	5Y	97,05	2,67	5	212		6M	99,84	0,35	
GGB 3,75%	01/28	7Y	104,44	2,87	-8	220					
GGB 1,75%	06/32	10Y	85,99	3,44	-2	213					
GGB 1,875%	02/35	15Y	80,28	3,89	4	243		12M	99,28	0,81	
GGB 4%	01/37	16Y	106,20	3,45	-2	233					
GGB 4,20%	01/42	21Y	107,58	3,65	-1	241					
GGB 1,875%	01/52	30Y	60,39	4,26	1	232					

GREEK BONDS SPREAD(in bp) VS									
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			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
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MATURITY		GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE			
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5Y		174	70	105	113	21	134		
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10Y		221	71	100	109	14	162		
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15Y		248	102	116	138	54	175		
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GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,20	0,35	0,81	2,28	2,67	2,87	3,44	3,89	3,65	4,26

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	802	-0,22	893	-10,17%					
DOW JONES	31.073	-0,69	36.338	-14,49%		BUND	151,62		
S&P 500	3.831	-0,84	4.766	-19,62%		BOBL	125,2		
NASDAQ	11.360	-0,81	15.645	-27,39%		SCHATZ	109,405		
DAX	12.976	0,13	15.885	-18,31%					
FTSE	7.247	0,33	7.385	-1,86%		US LONG BOND	138,84		
NIKKEI	26.962	0,65	28.792	-6,36%		US 10Y	118,25		
BRENT	104,77	-1,41	77,78	34,70%		US 5Y	111,85		
GOLD \$	1.710	0,03	1.829	-6,52%		US 2Y	104,68		

