

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	1,021	0,25	USDJPY	138,315	0,07	EURUSD	1,135	-10,06%	
EURGBP	0,8515	0,17	USDGBP	0,83435	-0,11	EURGBP	0,8412	1,22%	
EURJPY	141,16	0,26	USDCHF	0,97225	0,05	EURJPY	130,5	8,16%	
EURCHF	0,992	0,33				EURCHF	1,0379	-4,41%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,325	-0,336	0,042	0,534	-0,194	1,052	
USA (1,50 / 1,75)		USD	2,162	0,153	2,732	3,299		3,870	
JAPAN - 0,10		JPY	-0,054	-0,053	-0,018	0,048			
BANK OF ENGLAND 0,50		GBP	1,459	0,229	1,904	2,521			
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			3,238	3,183	3,045			3,174	
GREEK TREASURY				2,798	3,494	3,922	3,737		
GERMAN TREASURY			0,615	1,013	1,262	1,462	1,432	1,460	
JAPANESE TREAS			-0,072	0,022	0,237	0,612	0,905	1,269	
U.K TREASURY			2,069	1,916	2,138	2,656	2,701	2,658	
ESM TREASURY			1,167	1,508	1,929	2,258	2,329	2,208	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,110	1,558	1,750	1,881	2,048	2,203	2,124
USD SWAP			3,574	3,327	3,174	3,125	3,117	3,164	3,130

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	101,42	0,74	-1	116		3M	99,95	0,27	
GGB 3,45%	04/24	2Y	102,85	1,72	3	199					
GGB 3,375%	02/25	3Y	102,58	2,32	4	225					
GGB 2%	04/27	5Y	96,70	2,75	7	220		6M	99,83	0,39	
GGB 3,75%	01/28	7Y	103,86	2,98	4	231					
GGB 1,75%	06/32	10Y	85,69	3,48	3	217					
GGB 1,875%	02/35	15Y	80,25	3,90	4	244		12M	99,27	0,83	
GGB 4%	01/37	16Y	105,74	3,49	2	237					
GGB 4,20%	01/42	21Y	106,99	3,69	1	245					
GGB 1,875%	01/52	30Y	60,22	4,27	6	233					

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		179	75	104	110	2	138		
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10Y		223	73	97	106	-1	164		
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15Y		246	100	108	131	33	172		
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GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,27	0,39	0,83	2,32	2,75	2,98	3,48	3,90	3,69	4,27

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	815	1,14	893	-8,73%					
DOW JONES	31.875	0,15	36.338	-12,28%		BUND	151,23		
S&P 500	3.960	0,59	4.766	-16,91%		BOBL	124,99		
NASDAQ	11.898	1,58	15.645	-23,95%		SCHATZ	109,39		
DAX	13.282	-0,20	15.885	-16,39%					
FTSE	7.264	-0,44	7.385	-1,63%		US LONG BOND	138,34		
NIKKEI	27.803	0,44	28.792	-3,43%		US 10Y	117,70		
BRENT	106,30	-0,58	77,78	36,67%		US 5Y	111,46		
GOLD \$	1.690	-0,41	1.829	-7,62%		US 2Y	104,53		

