

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	0,991	0,02	USDJPY	144,095	0,91	EURUSD	1,135	-12,70%	
EURGBP	0,8613	0,19	USDGBP	0,86955	0,16	EURGBP	0,8412	2,39%	
EURJPY	142,73	0,89	USDCHF	0,9846	0,11	EURJPY	130,5	9,37%	
EURCHF	0,975	0,03				EURCHF	1,0379	-6,03%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,298	-0,336	0,783	1,298	-0,194	1,874	
USA	(1,50 / 1,75)	USD	2,643	0,153	3,145	3,690		4,149	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,018	0,043			
BANK OF ENGLAND	0,50	GBP	2,181	0,229	2,674	3,409			
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			3,481	3,433	3,332			3,480	
GREEK TREASURY				3,348	4,220	4,385	4,284		
GERMAN TREASURY			1,072	1,382	1,625	1,798	1,732	1,758	
JAPANESE TREAS			-0,074	0,036	0,253	0,646	0,951	1,313	
U.K TREASURY			3,172	3,008	3,088	3,473	3,484	3,404	
ESM TREASURY			1,853	2,096	2,411	2,674	2,679	2,509	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,874	2,242	2,344	2,421	2,547	2,625	2,490
USD SWAP			3,946	3,687	3,500	3,433	3,414	3,438	3,379

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	101,19	0,44	3	86		3M	99,90	0,63	
GGB 3,45%	04/24	2Y	102,03	2,11	2	238					
GGB 3,375%	02/25	3Y	101,35	2,79	-1	272					
GGB 2%	04/27	5Y	94,56	3,29	-2	274		6M	99,43	1,23	
GGB 3,75%	01/28	7Y	101,24	3,49	-2	282					
GGB 1,75%	06/32	10Y	80,69	4,20	-2	289					
GGB 1,875%	02/35	15Y	76,75	4,34	-1	288		12M	99,10	1,19	
GGB 4%	01/37	16Y	98,19	4,17	0	305					
GGB 4,20%	01/42	21Y	99,43	4,24	-1	300					
GGB 1,875%	01/52	30Y	58,21	4,45	-3	251					

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		197	93	135	139	8	158		
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10Y		260	110	142	152	24	200		
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15Y		259	113	125	144	36	181		
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GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,63	1,23	1,19	2,79	3,29	3,49	4,20	4,34	4,24	4,45

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	835	0,67	893	-6,54%					
DOW JONES	31.145	-0,55	36.338	-14,29%		BUND	146,87		
S&P 500	3.908	-0,41	4.766	-18,00%		BOBL	123,15		
NASDAQ	11.545	-0,74	15.645	-26,21%		SCHATZ	109,08		
DAX	12.737	-1,05	15.885	-19,82%					
FTSE	7.198	-1,40	7.385	-2,52%		US LONG BOND	132,97		
NIKKEI	27.430	-0,71	28.792	-4,73%		US 10Y	115,59		
BRENT	91,53	-1,40	77,78	17,68%		US 5Y	110,23		
GOLD \$	1.700	-0,15	1.829	-7,08%		US 2Y	104,20		

