

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	0,993	0,44	USDJPY	147,525	-0,80	EURUSD	1,135	-12,53%	
EURGBP	0,8607	-0,15	USDGBP	0,86715	-0,55	EURGBP	0,8412	2,31%	
EURJPY	146,44	-0,37	USDCHF	0,99435	-0,70	EURJPY	130,5	12,21%	
EURCHF	0,987	-0,32				EURCHF	1,0379	-4,91%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	2,00	EUR	1,208	-0,336	1,641	2,034	-0,194	2,567	
USA	(3,00 / 3,25)	USD	3,768	0,153	4,440	4,931		5,369	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,029	0,038			
BANK OF ENGLAND	2,25	GBP	2,834	0,229	3,340	4,020			
SWITZERLAND	0,50	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		4,427	4,158	3,984			4,120		
GREEK TREASURY			3,867	4,568	4,754	4,589			
GERMAN TREASURY		1,892	1,936	2,072	2,259	2,252	2,075		
JAPANESE TREAS		-0,040	0,075	0,257	0,768	1,105	1,497		
U.K TREASURY		3,237	3,550	3,442	3,794	3,770	3,561		
ESM TREASURY		2,436	2,615	2,847	3,113	3,092	2,847		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,635	2,849	2,867	2,896	2,959	2,995	2,817	2,417
USD SWAP		5,050	4,516	4,220	4,092	4,018	3,999	3,922	3,654

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	100,65	0,77	7	119		3M	99,72	1,51	
GGB 3,45%	04/24	2Y	101,15	2,61	-2	288					
GGB 3,375%	02/25	3Y	100,48	3,15	-3	308					
GGB 2%	04/27	5Y	92,71	3,80	-6	325		6M	99,20	1,97	
GGB 3,75%	01/28	7Y	98,46	4,08	-5	341					
GGB 1,75%	06/32	10Y	78,61	4,54	-6	323					
GGB 1,875%	02/35	15Y	74,07	4,71	-7	325		12M	98,13	2,22	
GGB 4%	01/37	16Y	92,94	4,69	-9	357					
GGB 4,20%	01/42	21Y	95,70	4,54	-4	330					
GGB 1,875%	01/52	30Y	56,95	4,57	-6	263					

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		193	89	134	143	27	160		
10Y		250	100	142	150	38	197		
15Y		250	104	125	148	55	183		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,51	1,97	2,22	3,15	3,80	4,08	4,54	4,71	4,54	4,57

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	877	0,28	893	-1,86%					
DOW JONES	32.733	-0,39	36.338	-9,92%		BUND	139,15		
S&P 500	3.872	-0,75	4.766	-18,76%		BOBL	119,98		
NASDAQ	10.988	-1,03	15.645	-29,77%		SCHATZ	107,015		
DAX	13.386	1,00	15.885	-15,73%					
FTSE	7.197	1,44	7.385	-2,54%		US LONG BOND	121,72		
NIKKEI	27.679	0,33	28.792	-3,87%		US 10Y	111,16		
BRENT	94,24	1,54	77,78	21,16%		US 5Y	106,98		
GOLD \$	1.648	0,88	1.829	-9,90%		US 2Y	102,32		

