

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	1,042	0,26	USDJPY	138,64	-0,69	EURUSD	1,135	-8,14%	
EURGBP	0,8629	0,07	USDGBP	0,82775	-0,20	EURGBP	0,8412	2,58%	
EURJPY	144,52	-0,41	USDCHF	0,94295	0,03	EURJPY	130,5	10,74%	
EURCHF	0,983	0,31				EURCHF	1,0379	-5,30%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,418	-0,336	1,863	2,338	-0,194	2,847	
USA	(3,75 / 4,00)	USD	4,016	0,153	4,699	5,162		5,579	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,047	0,032			
BANK OF ENGLAND	3,00	GBP	3,095	0,229	3,586	4,150			
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		4,477	3,884	3,693			3,728		
GREEK TREASURY			3,205	4,128	4,435	4,070			
GERMAN TREASURY		2,079	1,868	1,838	1,962	1,920	1,808		
JAPANESE TREAS		-0,024	0,081	0,248	0,763	1,069	1,456		
U.K TREASURY		3,042	3,087	2,917	3,262	3,236	3,136		
ESM TREASURY		2,437	2,401	2,505	2,748	2,767	2,615		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,786	2,737	2,616	2,574	2,586	2,589	2,430	2,081
USD SWAP		5,182	4,379	3,969	3,776	3,670	3,631	3,584	3,287

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	100,40	1,16	4	158		3M	99,65	1,90	
GGB 3,45%	04/24	2Y	101,11	2,59	-7	286					
GGB 3,375%	02/25	3Y	101,05	2,88	-4	281					
GGB 2%	04/27	5Y	95,37	3,14	-8	259		6M	99,31	2,05	
GGB 3,75%	01/28	7Y	102,47	3,22	-9	255					
GGB 1,75%	06/32	10Y	81,70	4,10	-6	279					
GGB 1,875%	02/35	15Y	76,72	4,38	-6	292		12M	98,34	2,15	
GGB 4%	01/37	16Y	96,43	4,34	-9	322					
GGB 4,20%	01/42	21Y	102,51	4,01	-5	277					
GGB 1,875%	01/52	30Y	62,22	4,13	-5	219					

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		134	30	82	94	-7	107		
10Y		229	79	132	138	41	183		
15Y		247	101	131	147	72	185		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,90	2,05	2,15	2,88	3,14	3,22	4,10	4,38	4,01	4,13

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	912	0,57	893	2,04%					
DOW JONES	34.194	0,28	36.338	-5,90%	BUND	142,07			
S&P 500	4.027	0,59	4.766	-15,50%	BOBL	120,47			
NASDAQ	11.285	0,99	15.645	-27,87%	SCHATZ	106,89			
DAX	14.539	0,77	15.885	-8,47%					
FTSE	7.481	0,21	7.385	1,30%	US LONG BOND	128,34			
NIKKEI	28.383	0,95	28.792	-1,42%	US 10Y	113,36			
BRENT	85,21	-0,23	77,78	9,55%	US 5Y	108,13			
GOLD \$	1.757	0,39	1.829	-3,96%	US 2Y	102,25			

