

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	1,063	0,04	USDJPY	131,75	0,01	EURUSD	1,135	-6,34%	
EURGBP	0,8754	0,36	USDGBP	0,82365	0,35	EURGBP	0,8412	4,06%	
EURJPY	140,03	0,06	USDCHF	0,9258	-0,03	EURJPY	130,5	7,30%	
EURCHF	0,984	0,01				EURCHF	1,0379	-5,20%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE 2,50	EUR	1,797	-0,336	2,063	2,585	-0,194	3,057		
USA (4,25 / 4,50)	USD	4,354	0,153	4,738	5,150		5,428		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,046	0,038				
BANK OF ENGLAND 3,50	GBP	3,460	0,229	3,789	4,307				
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		4,223	3,763	3,684			3,739		
GREEK TREASURY			3,587	4,477	4,746	4,175			
GERMAN TREASURY		2,515	2,324	2,303	2,389	2,294	2,194		
JAPANESE TREAS		-0,004	0,249	0,480	0,944	1,219	1,549		
U.K TREASURY		3,701	3,583	3,598	3,905	3,975	3,899		
ESM TREASURY		2,861	2,815	2,908	3,083	3,073	2,891		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		3,175	3,131	3,011	2,966	2,961	2,892	2,683	2,290
USD SWAP		5,021	4,129	3,801	3,684	3,627	3,611	3,545	3,292

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 3,45%	04/24	2Y	100,29	3,21	0	348		3M	99,76	2,10	
GGB 3,375%	02/25	3Y	100,07	3,34	0	327					
GGB 2%	04/27	5Y	94,09	3,49	0	294		6M	98,92	2,44	
GGB 3,75%	01/28	7Y	100,51	3,64	0	297					
GGB 1,75%	06/32	10Y	79,55	4,44	2	313					
GGB 1,875%	02/35	15Y	74,46	4,68	-1	322		12M	97,32	2,84	
GGB 4%	01/37	16Y	94,96	4,49	2	337					
GGB 4,20%	01/42	21Y	101,21	4,11	-1	287					
GGB 1,875%	01/52	30Y	59,12	4,39	1	245					

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		126	22	65	85	-24	96		
10Y		217	67	109	116	6	165		
15Y		236	90	109	119	32	167		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	2,10	2,44	2,84	3,34	3,49	3,64	4,44	4,68	4,11	4,39

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	923	0,80	893	3,30%					
DOW JONES	32.850	0,28	36.338	-9,60%		BUND	135,9		
S&P 500	3.822	0,10	4.766	-19,81%		BOBL	116,95		
NASDAQ	10.547	0,01	15.645	-32,58%		SCHATZ	105,785		
DAX	13.980	0,69	15.885	-11,99%					
FTSE	7.395	0,33	7.385	0,14%		US LONG BOND	128,03		
NIKKEI	26.388	-0,68	28.792	-8,35%		US 10Y	113,56		
BRENT	80,18	0,24	77,78	3,09%		US 5Y	108,86		
GOLD \$	1.815	-0,18	1.829	-0,78%		US 2Y	102,98		

