

FOREIGN EXCHANGE								
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)
EURUSD	1,213	0,09	USDJPY	104,705	0,10	EURUSD	1,222	-0,72%
EURGBP	0,8768	0,10	USDGBP	0,7229	0,01	EURGBP	0,894	-1,92%
EURJPY	127,00	0,19	USDCHF	0,88995	-0,05	EURJPY	126,2	0,63%
EURCHF	1,079	0,03				EURCHF	1,081	-0,14%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,551	-0,336	-0,540	-0,523	-0,194	-0,503
USA	(0,00 / 0,25)	USD	0,116	0,157	0,203	0,208		0,306
JAPAN	- 0,10	JPY	-0,054	-0,067	-0,091	-0,053		
BANK OF ENGLAND	0,10	GBP	0,034	0,045	0,046	0,069		
SWITZERLAND	-0,75	CHF	-0,801	-0,780	-0,755	-0,714		

CAPITAL MARKETS								
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY		0,109	0,445	1,133			1,902	
GREEK TREASURY			0,045	0,780	1,010	1,110		
GERMAN TREASURY		-0,726	-0,717	-0,471	-0,274	-0,216	0,011	
JAPANESE TREAS		-0,109	-0,091	0,083	0,284	0,473	0,672	
U.K TREASURY		-0,043	0,063	0,458	0,684	0,978	1,040	
ESM TREASURY		-0,646	-0,586	-0,317	0,062	0,220	0,235	

INTEREST RATES SWAPS								
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP		-0,526	-0,498	-0,417	-0,308	-0,135	0,094	0,204
USD SWAP		0,183	0,277	0,565	0,867	1,194	1,487	1,616
JPY SWAP		-0,057	-0,043	-0,019	0,023	0,103	0,254	0,381
GBP SWAP		0,051	0,237	0,386	0,511	0,670	0,824	0,884
CHF SWAP		-0,716	-0,642	-0,503	-0,348	-0,150	0,073	0,168

HELLENIC REPUBLIC 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
							3M	100,05	-0,35
GGB 3,50%	01/23	2Y	107,18	-0,16	-1	-5			
GGB 3,375%	02/25	4Y	113,36	0,03	-1	-4			
GGB 1,875%	07/26	6Y	109,33	0,15	0	-4	6M	100,11	-0,28
GGB 2%	04/27	7Y	110,42	0,30	0	-2			
GGB 0,75%	06/31	10Y	99,75	0,78	-1	-3			
GGB 1,875%	02/35	15Y	111,35	1,00	0	12	12M	100,21	-0,25
GGB 4%	01/37	17Y	142,25	1,10	-1	11			
GGB 4,20%	01/42	22Y	155,20	1,20	0	11			

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		76	-4	38	39	12	67	
10Y		125	6	65	71	29	102	
15Y		128	2	55	58	15	94	

GREECE SOVEREIGN YIELD CURVE								
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y
YIELD	-0,35	-0,28	-0,25	-0,16	0,05	0,31	0,78	1,01

STOCK MARKETS-BOND FUTURES

STOCK MARKETS					BOND FUTURES		
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)	bond futures	PRICE	
ATHENS GENERAL INDEX	775	1,65	809	-4,15%			
DOW JONES	31.438	0,20	30.606	2,72%	BUND	176,57	
S&P 500	3.910	-0,03	3.756	4,09%	BOBL	135,13	
NASDAQ	13.973	-0,25	12.888	8,41%	SCHATZ	112,29	
DAX	13.983	0,36	13.719	1,93%			
FTSE	6.541	0,26	6.461	1,25%	US LONG BOND	167,91	
NIKKEI	29.563	0,19	27.444	7,72%	US 10Y	137,03	
BRENT	61,13	-0,55	51,8	18,01%	US 5Y	125,89	
GOLD \$	1.843	-0,01	1.899	-2,95%	US 2Y	110,50	

