

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	1,214	0,17	USDJPY	105,265	0,33	EURUSD	1,222	-0,63%
EURGBP	0,8734	-0,16	USDGBP	0,7194	-0,33	EURGBP	0,894	-2,31%
EURJPY	127,80	0,49	USDCHF	0,89105	-0,09	EURJPY	126,2	1,26%
EURCHF	1,082	0,08				EURCHF	1,081	0,07%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,553	-0,336	-0,547	-0,522	-0,194	-0,502
USA	(0,00 / 0,25)	USD	0,107	0,151	0,194	0,201		0,300
JAPAN	- 0,10	JPY	-0,074	-0,065	-0,086	-0,051		
BANK OF ENGLAND	0,10	GBP	0,031	0,049	0,053	0,070		
SWITZERLAND	-0,75	CHF	-0,801	-0,780	-0,760	-0,712		

CAPITAL MARKETS								
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY		0,109	0,492	1,208			2,009	
GREEK TREASURY			0,020	0,763	1,002	1,113		
GERMAN TREASURY		-0,703	-0,666	-0,398	-0,190	-0,124	0,112	
JAPANESE TREAS		-0,118	-0,100	0,081	0,286	0,480	0,677	
U.K TREASURY		-0,037	0,103	0,569	0,806	1,103	1,168	
ESM TREASURY		-0,637	-0,561	-0,259	0,155	0,311	0,334	

INTEREST RATES SWAPS								
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP		-0,522	-0,482	-0,383	-0,258	-0,068	0,179	0,299
USD SWAP		0,182	0,302	0,638	0,935	1,289	1,587	1,808
JPY SWAP		-0,054	-0,043	-0,014	0,031	0,117	0,275	0,409
GBP SWAP		0,054	0,263	0,438	0,589	0,775	0,943	1,006
CHF SWAP		-0,713	-0,633	-0,478	-0,305	-0,080	0,145	0,240

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	100,04	-0,28	
GGB 3,50%	01/23	2Y	107,20	-0,18	0	-6				
GGB 3,375%	02/25	4Y	113,45	0,01	0	-7				
GGB 1,875%	07/26	6Y	109,51	0,12	1	-7	6M	100,10	-0,27	
GGB 2%	04/27	7Y	110,53	0,28	1	-4				
GGB 0,75%	06/31	10Y	99,91	0,76	1	-5				
GGB 1,875%	02/35	15Y	111,46	0,99	1	12	12M	100,20	-0,24	
GGB 4%	01/37	17Y	142,21	1,10	1	11				
GGB 4,20%	01/42	22Y	154,99	1,21	1	12				

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		69	-11	32	32	9	60	
10Y		116	-3	52	63	26	93	
15Y		119	-7	49	51	13	86	

GREECE SOVEREIGN YIELD CURVE								
MATURITY	3M	6M	1Y	2Y	5Y	7Y	10Y	15Y
YIELD	-0,28	-0,27	-0,24	-0,18	0,02	0,29	0,76	1,00

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	787	1,45	809	-2,68%				
DOW JONES	31.458	0,09	30.606	2,78%	BUND		175,43	
S&P 500	3.935	0,47	3.756	4,76%	BOBL		134,81	
NASDAQ	14.095	0,50	12.888	9,37%	SCHATZ		112,24	
DAX	14.098	0,34	13.719	2,76%				
FTSE	6.662	1,09	6.461	3,11%	US LONG BOND		165,16	
NIKKEI	30.084	1,91	27.444	9,62%	US 10Y		136,23	
BRENT	63,17	1,19	51,8	21,95%	US 5Y		125,59	
GOLD \$	1.818	-0,34	1.899	-4,24%	US 2Y		110,49	

