

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	1,215	0,02	USDJPY	104,245	-0,01	EURUSD	1,222	-0,51%
EURGBP	0,8976	-0,15	USDGBP	0,73845	-0,20	EURGBP	0,894	0,40%
EURJPY	126,71	0,01	USDCHF	0,89045	-0,01	EURJPY	126,2	0,40%
EURCHF	1,082	0,04				EURCHF	1,081	0,12%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,555	-0,336	-0,550	-0,530	-0,194	-0,510
USA	(0,00 / 0,25)	USD	0,126	0,166	0,224	0,247		0,330
JAPAN	- 0,10	JPY	-0,081	-0,058	-0,077	-0,056		
BANK OF ENGLAND	0,10	GBP	0,029	0,027	0,027	0,034		
SWITZERLAND	-0,75	CHF	-0,813	-0,787	-0,768	-0,726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,145	0,509	1,150			1,882
GREEK TREASURY		0,090	0,659	0,937	1,062	
GERMAN TREASURY	-0,695	-0,710	-0,487	-0,320	-0,287	-0,081
JAPANESE TREAS	-0,105	-0,106	0,041	0,240	0,422	0,655
U.K TREASURY	-0,111	-0,026	0,319	0,542	0,844	0,905
ESM TREASURY	-0,640	-0,590	-0,371	-0,026	0,105	0,112

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,525	-0,500	-0,434	-0,347	-0,200	-0,004	0,085	0,071
USD SWAP	0,200	0,303	0,583	0,857	1,152	1,419	1,543	1,622
JPY SWAP	-0,055	-0,053	-0,039	-0,013	0,051	0,191	0,308	0,448
GBP SWAP	-0,001	0,140	0,259	0,368	0,510	0,658	0,719	0,732
CHF SWAP	-0,726	-0,668	-0,545	-0,412	-0,235	-0,063	-0,004	-0,094

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
GGB 4,375%	8/22	2Y	107,04	-0,17	0	-1	3M	100,07	-0,31
GGB 3,50%	01/23	3Y	107,42	-0,12	1	-1			
GGB 3,375%	02/25	5Y	113,49	0,07	1	-1			
GGB 1,875%	07/26	6Y	109,24	0,19	1	0	6M	100,12	-0,24
GGB 2%	04/27	7Y	110,44	0,32	1	0			
GGB 1,5%	06/30	10Y	107,82	0,64	1	2			
GGB 1,875%	02/35	15Y	112,54	0,92	1	4	12M	100,13	-0,14
GGB 4%	01/37	17Y	143,64	1,03	1	5			
GGB 4,20%	01/42	22Y	156,77	1,15	1	6			

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	80	0	45	52	7	71
10Y	115	-4	58	65	7	94
15Y	126	0	55	58	1	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,24	-0,14	-0,12	0,09	0,34	0,66	0,94	1,06

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	802	0,21	809	-0,83%		
DOW JONES	31.009	-0,29	30.606	1,31%	BUND	176,74
S&P 500	3.800	-0,66	3.756	1,16%	BOBL	134,99
NASDAQ	13.036	-1,25	12.888	1,15%	SCHATZ	112,25
DAX	13.960	0,17	13.719	1,76%		
FTSE	6.797	-0,01	6.461	5,22%	US LONG BOND	168,00
NIKKEI	28.164	0,09	27.444	2,62%	US 10Y	136,27
BRENT	55,96	0,54	51,8	8,03%	US 5Y	125,44
GOLD \$	1.855	0,58	1.899	-2,33%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

