

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	1,212	0,34	USDJPY	104,005	0,31	EURUSD	1,222	-0,81%
EURGBP	0,8907	0,20	USDGBP	0,73495	-0,12	EURGBP	0,894	-0,37%
EURJPY	126,04	0,64	USDCHF	0,88805	-0,30	EURJPY	126,2	-0,13%
EURCHF	1,076	0,03				EURCHF	1,081	-0,45%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,557	-0,336	-0,552	-0,532	-0,194	-0,508
USA	(0,00 / 0,25)	USD	0,130	0,166	0,223	0,248		0,323
JAPAN	- 0,10	JPY	-0,062	-0,055	-0,075	-0,054		
BANK OF ENGLAND	0,10	GBP	0,029	0,029	0,028	0,041		
SWITZERLAND	-0,75	CHF	-0,811	-0,786	-0,770	-0,725		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,137	0,465	1,107			1,852
GREEK TREASURY		0,111	0,688	0,981	1,105	
GERMAN TREASURY	-0,709	-0,711	-0,516	-0,347	-0,313	-0,106
JAPANESE TREAS	-0,109	-0,099	0,057	0,256	0,459	0,665
U.K TREASURY	-0,133	-0,045	0,291	0,510	0,800	0,862
ESM TREASURY	-0,652	-0,600	-0,391	-0,048	0,084	0,088

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,535	-0,511	-0,443	-0,359	-0,218	-0,023	0,066	0,052
USD SWAP	0,194	0,277	0,536	0,807	1,105	1,379	1,505	1,587
JPY SWAP	-0,063	-0,061	-0,042	-0,009	0,062	0,210	0,334	0,476
GBP SWAP	-0,006	0,136	0,253	0,359	0,496	0,638	0,695	0,701
CHF SWAP	-0,729	-0,667	-0,543	-0,415	-0,245	-0,070	-0,012	-0,105

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	106,97	-0,18	0	-2	3M	100,07	-0,33
GGB 3,50%	01/23	3Y	107,37	-0,13	0	-1			
GGB 3,375%	02/25	5Y	113,41	0,07	0	0			
GGB 1,875%	07/26	6Y	109,19	0,19	-1	0	6M	100,11	-0,25
GGB 2%	04/27	7Y	110,41	0,32	-1	0			
GGB 1,5%	06/30	10Y	107,51	0,67	-1	5			
GGB 1,875%	02/35	15Y	111,92	0,96	0	9	12M	100,16	-0,17
GGB 4%	01/37	17Y	142,81	1,08	0	9			
GGB 4,20%	01/42	22Y	155,80	1,19	-1	9			

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	82	2	46	55	5	74
10Y	120	1	61	67	7	99
15Y	133	7	59	62	0	109

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,25	-0,17	-0,13	0,11	0,34	0,69	0,98	1,11

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	798	1,30	809	-1,36%		
DOW JONES	30.814	-0,57	30.606	0,68%	BUND	177,2
S&P 500	3.768	-0,72	3.756	0,32%	BOBL	135,1
NASDAQ	12.999	-0,87	12.888	0,86%	SCHATZ	112,28
DAX	13.886	0,27	13.719	1,22%		
FTSE	6.740	0,29	6.461	4,33%	US LONG BOND	168,59
NIKKEI	28.633	1,39	27.444	4,33%	US 10Y	136,75
BRENT	55,32	1,04	51,8	6,80%	US 5Y	125,66
GOLD \$	1.843	0,11	1.899	-2,91%	US 2Y	110,44

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

