

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	-0,40	USDJPY	103,9	0,14	EURUSD	1,222	-0,77%
EURGBP	0,8875	-0,19	USDGBP	0,73215	0,19	EURGBP	0,894	-0,73%
EURJPY	125,96	-0,28	USDCHF	0,88885	0,44	EURJPY	126,2	-0,19%
EURCHF	1,077	-0,03				EURCHF	1,081	-0,33%

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	-0,540	-0,525	-0,194	-0,498
USA	(0,00 / 0,25)	USD	0,125	0,160	0,215	0,236		0,312
JAPAN	- 0,10	JPY	-0,057	-0,053	-0,071	-0,068		
BANK OF ENGLAND	0,10	GBP	0,028	0,035	0,035	0,044		
SWITZERLAND	-0,75	CHF	-0,808	-0,787	-0,764	-0,722		

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,123	0,420	1,060			1,810
GREEK TREASURY		0,094	0,685	0,973	1,075	
GERMAN TREASURY	-0,724	-0,740	-0,546	-0,380	-0,344	-0,136
JAPANESE TREAS	-0,120	-0,107	0,050	0,253	0,450	0,658
U.K TREASURY	-0,133	-0,056	0,271	0,494	0,785	0,847
ESM TREASURY	-0,649	-0,604	-0,398	-0,059	0,079	0,085

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,527	-0,509	-0,449	-0,366	-0,226	-0,029	0,063	0,055
USD SWAP	0,190	0,262	0,517	0,789	1,088	1,364	1,489	1,571
JPY SWAP	-0,072	-0,071	-0,051	-0,018	0,055	0,206	0,333	0,473
GBP SWAP	0,002	0,140	0,249	0,349	0,482	0,624	0,682	0,687
CHF SWAP	-0,729	-0,671	-0,557	-0,432	-0,259	-0,080	-0,018	-0,113

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	106,87	-0,16	0	0	3M	100,06	-0,29
GGB 3,50%	01/23	3Y	107,28	-0,12	-1	0			
GGB 3,375%	02/25	5Y	113,42	0,06	-1	-2			
GGB 1,875%	07/26	6Y	109,20	0,19	-1	0	6M	100,11	-0,25
GGB 2%	04/27	7Y	110,35	0,32	-1	0			
GGB 1,5%	06/30	10Y	107,55	0,67	-2	5			
GGB 1,875%	02/35	15Y	112,01	0,96	-1	8	12M	100,12	-0,14
GGB 4%	01/37	17Y	143,30	1,05	-2	6			
GGB 4,20%	01/42	22Y	156,16	1,17	-1	8			

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	83	3	45	53	-2	74
10Y	123	4	61	66	0	100
15Y	135	9	58	60	-7	110

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,25	-0,14	-0,12	0,09	0,35	0,69	0,97	1,08

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	761	-2,26	809	-5,89%		
DOW JONES	30.820	-0,57	30.606	0,70%	BUND	177,72
S&P 500	3.855	0,34	3.756	2,63%	BOBL	135,29
NASDAQ	13.715	1,27	12.888	6,42%	SCHATZ	112,305
DAX	13.670	-1,47	13.719	-0,35%		
FTSE	6.630	-0,97	6.461	2,62%	US LONG BOND	169,47
NIKKEI	28.822	0,67	27.444	5,02%	US 10Y	137,16
BRENT	55,37	-0,07	51,8	6,89%	US 5Y	125,89
GOLD \$	1.856	0,04	1.899	-2,23%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

