

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	0,11	USDJPY	104,705	0,12	EURUSD	1,222	-0,70%
EURGBP	0,8774	0,15	USDGBP	0,72325	0,07	EURGBP	0,894	-1,86%
EURJPY	127,03	0,20	USDCHF	0,88995	-0,04	EURJPY	126,2	0,65%
EURCHF	1,080	0,04				EURCHF	1,081	-0,13%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
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	0,447	1,135			1,903
GREEK TREASURY		0,045	0,780	1,011	1,111	
GERMAN TREASURY	-0,726	-0,717	-0,469	-0,273	-0,215	0,011
JAPANESE TREAS	-0,109	-0,091	0,083	0,284	0,473	0,672
U.K TREASURY	-0,047	0,059	0,455	0,681	0,974	1,036
ESM TREASURY	-0,646	-0,586	-0,317	0,062	0,219	0,234

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,526	-0,498	-0,418	-0,308	-0,135	0,095	0,204	0,219
USD SWAP	0,183	0,277	0,566	0,868	1,196	1,489	1,618	1,702
JPY SWAP	-0,057	-0,043	-0,019	0,023	0,103	0,254	0,381	0,518
GBP SWAP	0,050	0,236	0,383	0,507	0,666	0,821	0,880	0,891
CHF SWAP	-0,715	-0,643	-0,503	-0,348	-0,150	0,075	0,165	0,088

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	99,74	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	16Y	142,24	1,10	-1	11			
GGB 4,20%	01/42	21Y	155,19	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	2Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,28	-0,25	-0,16	0,05	0,31	0,78	1,01	1,20

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	773	1,37	809	-4,41%		
DOW JONES	31.438	0,20	30.606	2,72%	BUND	176,54
S&P 500	3.910	-0,03	3.756	4,09%	BOBL	135,11
NASDAQ	13.973	-0,25	12.888	8,41%	SCHATZ	112,28
DAX	13.979	0,33	13.719	1,90%		
FTSE	6.545	0,31	6.461	1,30%	US LONG BOND	167,84
NIKKEI	29.563	0,19	27.444	7,72%	US 10Y	137,00
BRENT	61,14	-0,54	51,8	18,03%	US 5Y	125,88
GOLD \$	1.845	0,09	1.899	-2,85%	US 2Y	110,50

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

