

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	1,208	-0,24	USDJPY	105,915	-0,15	EURUSD	1,222	-1,15%
EURGBP	0,8693	-0,16	USDGBP	0,7199	0,08	EURGBP	0,894	-2,76%
EURJPY	127,91	-0,38	USDCHF	0,89465	0,23	EURJPY	126,2	1,35%
EURCHF	1,080	0,02				EURCHF	1,081	-0,05%

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	-0,521	-0,194	-0,505
USA	(0,00 / 0,25)	USD	0,106	0,151	0,192	0,205		0,301
JAPAN	- 0,10	JPY	-0,076	-0,066	-0,085	-0,051		
BANK OF ENGLAND	0,10	GBP	0,033	0,048	0,052	0,070		
SWITZERLAND	-0,75	CHF	-0,802	-0,780	-0,753	-0,708		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,115	0,556	1,280			2,056
GREEK TREASURY		0,038	0,798	1,037	1,150	
GERMAN TREASURY	-0,687	-0,634	-0,355	-0,154	-0,087	0,148
JAPANESE TREAS	-0,107	-0,077	0,099	0,308	0,496	0,690
U.K TREASURY	-0,040	0,119	0,603	0,844	1,142	1,202
ESM TREASURY	-0,632	-0,541	-0,222	0,183	0,347	0,368

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,518	-0,471	-0,356	-0,224	-0,028	0,217	0,335	0,360
USD SWAP	0,182	0,318	0,682	1,020	1,373	1,666	1,791	1,871
JPY SWAP	-0,051	-0,033	0,001	0,049	0,138	0,296	0,425	0,565
GBP SWAP	0,062	0,275	0,459	0,616	0,810	0,983	1,049	1,066
CHF SWAP	-0,707	-0,615	-0,448	-0,268	-0,035	0,204	0,303	0,250

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	-0,26
GGB 3,50%	01/23	2Y	107,18	-0,18	0	-6			
GGB 3,375%	02/25	4Y	113,36	0,02	2	-5			
GGB 1,875%	07/26	6Y	109,32	0,15	2	-4	6M	100,10	-0,27
GGB 2%	04/27	7Y	110,33	0,31	2	-1			
GGB 0,75%	06/31	10Y	99,57	0,79	3	-2			
GGB 1,875%	02/35	15Y	110,99	1,03	2	15	12M	100,20	-0,24
GGB 4%	01/37	16Y	141,50	1,14	2	15			
GGB 4,20%	01/42	21Y	154,21	1,24	2	15			

GREEK BONDS SPREAD(in bp) VS

GREEK BONDS SPREAD (bps) VS								
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE	
MATURITY		GERMANY						
5Y		67	-13	30	29	4	59	
10Y		115	-4	50	61	22	92	
15Y		119	-7	47	49	10	85	

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,26	-0,27	-0,24	-0,18	0,04	0,32	0,79	1,04	1,24

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	792	-0,54	809	-2,14%		
DOW JONES	31.523	0,20	30.606	2,99%	BUND	174,78
S&P 500	3.933	-0,06	3.756	4,70%	BOBL	134,62
NASDAQ	14.048	-0,34	12.888	8,99%	SCHATZ	112,215
DAX	14.023	-0,30	13.719	2,21%		
FTSE	6.733	-0,23	6.461	4,22%	US LONG BOND	164,56
NIKKEI	30.292	-0,58	27.444	10,38%	US 10Y	135,84
BRENT	63,94	0,93	51,8	23,44%	US 5Y	125,41
GOLD \$	1.788	-0,37	1.899	-5,84%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

