

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	-0,05	USDJPY	105,265	0,17	EURUSD	1,222	-0,54%
EURGBP	0,863	-0,16	USDGBP	0,71025	-0,11	EURGBP	0,894	-3,46%
EURJPY	127,91	0,12	USDCHF	0,90105	0,51	EURJPY	126,2	1,35%
EURCHF	1,095	0,46				EURCHF	1,081	1,28%

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	-0,543	-0,517	-0,194	-0,494
USA	(0,00 / 0,25)	USD	0,116	0,149	0,175	0,195		0,287
JAPAN	- 0,10	JPY	-0,062	-0,053	-0,080	-0,045		
BANK OF ENGLAND	0,10	GBP	0,044	0,048	0,061	0,079		
SWITZERLAND	-0,75	CHF	-0,792	-0,776	-0,756	-0,706		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,111	0,596	1,371			2,193
GREEK TREASURY		0,132	0,898	1,170	1,275	
GERMAN TREASURY	-0,683	-0,607	-0,303	-0,085	-0,025	0,211
JAPANESE TREAS	-0,103	-0,065	0,125	0,338	0,529	0,704
U.K TREASURY	0,052	0,285	0,720	1,090	1,251	1,307
ESM TREASURY	-0,625	-0,524	-0,177	0,226	0,387	0,402

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,511	-0,459	-0,331	-0,189	0,015	0,262	0,376	0,392
USD SWAP	0,177	0,333	0,728	1,087	1,452	1,755	1,878	1,956
JPY SWAP	-0,040	-0,018	0,018	0,068	0,155	0,312	0,439	0,574
GBP SWAP	0,074	0,316	0,535	0,713	0,923	1,104	1,163	1,168
CHF SWAP	-0,688	-0,585	-0,408	-0,223	0,015	0,250	0,343	0,298

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 3,50%	01/23	2Y	107,05	-0,14	0	-3	3M	100,03	-0,23
GGB 3,45%	04/24	3Y	110,96	-0,08	1	0			
GGB 3,375%	02/25	4Y	112,91	0,12	1	4			
GGB 1,875%	07/26	6Y	108,71	0,25	0	6	6M	100,08	-0,23
GGB 2%	04/27	7Y	109,65	0,41	1	9			
GGB 0,75%	06/31	10Y	98,59	0,89	1	8			
GGB 1,875%	02/35	15Y	109,20	1,16	2	28	12M	100,14	-0,17
GGB 4%	01/37	16Y	139,30	1,26	1	27			
GGB 4,20%	01/42	21Y	151,13	1,37	1	28			

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	74	-6	36	34	8	66
10Y	120	1	54	64	25	94
15Y	126	-1	51	55	16	90

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,23	-0,23	-0,17	-0,08	0,13	0,42	0,89	1,17	1,37

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	783	0,18	809	-3,17%		
DOW JONES	31.522	0,09	30.606	2,99%	BUND	174,02
S&P 500	3.877	-0,77	3.756	3,21%	BOBL	134,47
NASDAQ	13.533	-2,46	12.888	5,00%	SCHATZ	112,205
DAX	13.773	-1,27	13.719	0,39%		
FTSE	6.603	-0,13	6.461	2,21%	US LONG BOND	162,09
NIKKEI	30.156	0,46	27.444	9,88%	US 10Y	135,28
BRENT	66,09	1,30	51,8	27,59%	US 5Y	125,27
GOLD \$	1.807	-0,16	1.899	-4,84%	US 2Y	110,50

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

