

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	1,222	0,44	USDJPY	106,105	0,24	EURUSD	1,222	0,01%	
EURGBP	0,862	0,21	USDGBP	0,70555	-0,21	EURGBP	0,894	-3,57%	
EURJPY	129,65	0,63	USDCHF	0,90535	-0,14	EURJPY	126,2	2,73%	
EURCHF	1,106	0,27				EURCHF	1,081	2,33%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,550	-0,336	-0,540	-0,517	-0,194	-0,496		
USA (0,00 / 0,25)		USD	0,118	0,152	0,188	0,204		0,285		
JAPAN - 0,10		JPY	-0,060	-0,049	-0,077	-0,046				
BANK OF ENGLAND 0,10		GBP	0,041	0,051	0,061	0,078				
SWITZERLAND -0,75		CHF	-0,792	-0,776	-0,749	-0,701				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,131	0,653	1,436			2,294		
GREEK TREASURY			0,386	1,074	1,371	1,594			
GERMAN TREASURY		-0,676	-0,583	-0,266	-0,044	0,013	0,248		
JAPANESE TREAS		-0,086	-0,050	0,153	0,362	0,557	0,751		
U.K TREASURY		0,058	0,323	0,788	1,198	1,392	1,451		
ESM TREASURY		-0,600	-0,509	-0,155	0,261	0,418	0,523		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,452	-0,312	-0,166	0,040	0,292	0,407	0,425
USD SWAP		0,186	0,359	0,759	1,124	1,497	1,809	1,935	2,016
JPY SWAP		-0,041	-0,013	0,031	0,086	0,178	0,343	0,470	0,611
GBP SWAP		0,084	0,339	0,572	0,764	0,993	1,199	1,272	1,288
CHF SWAP		-0,688	-0,573	-0,383	-0,196	0,053	0,288	0,388	0,338

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	106,91	-0,10	1	2	3M	100,03	-0,24
GGB 3,45%	04/24	3Y	110,71	-0,02	2	6			
GGB 3,375%	02/25	4Y	112,53	0,20	2	12			
GGB 1,875%	07/26	5Y	108,02	0,37	3	18	6M	100,08	-0,23
GGB 2%	04/27	6Y	108,84	0,53	4	22			
GGB 0,75%	06/31	10Y	96,90	1,07	6	26			
GGB 1,875%	02/35	15Y	106,54	1,36	6	48	12M	100,16	-0,20
GGB 4%	01/37	16Y	135,76	1,46	7	48			
GGB 4,20%	01/42	21Y	146,30	1,58	8	49			

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		95	15	56	54	27	87		
10Y		134	15	64	75	34	108		
15Y		142	16	63	67	26	105		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	-0,23	-0,20	-0,02	0,37	0,44	1,07	1,37	1,58

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	779	0,54	809	-3,71%		
DOW JONES	31.962	1,35	30.606	4,43%	BUND	173,53
S&P 500	3.925	1,14	3.756	4,51%	BOBL	134,35
NASDAQ	13.598	0,99	12.888	5,51%	SCHATZ	112,2
DAX	13.955	-0,15	13.719	1,73%		
FTSE	6.674	0,22	6.461	3,30%	US LONG BOND	160,44
NIKKEI	30.168	1,67	27.444	9,93%	US 10Y	134,80
BRENT	67,59	0,82	51,8	30,48%	US 5Y	125,06
GOLD \$	1.791	-0,78	1.899	-5,67%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

