

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	1,211	-0,53	USDJPY	106,245	0,00	EURUSD	1,222	-0,86%
EURGBP	0,8703	0,19	USDGBP	0,7186	0,67	EURGBP	0,894	-2,65%
EURJPY	128,69	-0,52	USDCHF	0,90535	0,08	EURJPY	126,2	1,97%
EURCHF	1,097	-0,45				EURCHF	1,081	1,44%

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	-0,538	-0,518	-0,194	-0,497
USA	(0,00 / 0,25)	USD	0,115	0,150	0,190	0,199		0,278
JAPAN	- 0,10	JPY	-0,065	-0,049	-0,077	-0,047		
BANK OF ENGLAND	0,10	GBP	0,043	0,052	0,062	0,081		
SWITZERLAND	-0,75	CHF	-0,796	-0,776	-0,744	-0,700		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,151	0,770	1,462			2,227
GREEK TREASURY		0,448	1,131	1,445	1,676	
GERMAN TREASURY	-0,648	-0,552	-0,254	-0,053	-0,013	0,204
JAPANESE TREAS	-0,106	-0,057	0,162	0,370	0,558	0,757
U.K TREASURY	0,124	0,397	0,816	1,172	1,336	1,377
ESM TREASURY	-0,560	-0,471	-0,138	0,257	0,402	0,489

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,496	-0,407	-0,282	-0,145	0,050	0,293	0,395	0,393
USD SWAP	0,194	0,434	0,867	1,200	1,525	1,789	1,893	1,946
JPY SWAP	-0,046	-0,017	0,030	0,086	0,177	0,342	0,465	0,601
GBP SWAP	0,099	0,417	0,642	0,810	1,000	1,156	1,196	1,180
CHF SWAP	-0,673	-0,548	-0,348	-0,150	0,098	0,329	0,428	0,378

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	106,85	-0,07	-1	4	3M	100,02	-0,19
GGB 3,45%	04/24	3Y	110,61	0,01	0	9			
GGB 3,375%	02/25	4Y	112,35	0,24	1	16			
GGB 1,875%	07/26	5Y	107,65	0,44	0	25	6M	100,13	-0,26
GGB 3,75%	01/28	7Y	120,01	0,77	0	34			
GGB 0,75%	06/31	10Y	96,36	1,13	0	32			
GGB 1,875%	02/35	15Y	105,58	1,43	1	55	12M	100,15	-0,19
GGB 4%	01/37	16Y	134,46	1,54	0	56			
GGB 4,20%	01/42	21Y	144,51	1,66	0	57			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	99	60	58	28	91
10Y	138	69	80	35	112
15Y	150	71	74	31	114

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,19	-0,26	-0,19	0,01	0,44	0,77	1,13	1,45	1,66

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	784	-0,41	809	-3,06%		
DOW JONES	31.402	-1,75	30.606	2,60%	BUND	173,26
S&P 500	3.829	-2,45	3.756	1,95%	BOBL	134,15
NASDAQ	13.119	-3,52	12.888	1,79%	SCHATZ	112,145
DAX	13.785	-0,68	13.719	0,48%		
FTSE	6.548	-1,56	6.461	1,36%	US LONG BOND	160,59
NIKKEI	28.966	-3,99	27.444	5,55%	US 10Y	133,86
BRENT	66,01	-1,30	51,8	27,43%	US 5Y	124,45
GOLD \$	1.760	-0,57	1.899	-7,28%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

