

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	-0,07	USDJPY	106,885	0,18	EURUSD	1,222	-1,10%
EURGBP	0,8638	-0,32	USDGBP	0,71485	-0,24	EURGBP	0,894	-3,38%
EURJPY	129,15	0,12	USDCHF	0,91625	0,19	EURJPY	126,2	2,33%
EURCHF	1,107	0,12				EURCHF	1,081	2,42%

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	-0,533	-0,508	-0,194	-0,478
USA	(0,00 / 0,25)	USD	0,109	0,145	0,184	0,201		0,284
JAPAN	- 0,10	JPY	-0,074	-0,061	-0,087	-0,052		
BANK OF ENGLAND	0,10	GBP	0,048	0,059	0,070	0,091		
SWITZERLAND	-0,75	CHF	-0,800	-0,773	-0,747	-0,693		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,125	0,684	1,433			2,238
GREEK TREASURY		0,380	0,995	1,306	1,541	
GERMAN TREASURY	-0,690	-0,633	-0,329	-0,057	-0,055	0,173
JAPANESE TREAS	-0,115	-0,074	0,119	0,314	0,487	0,679
U.K TREASURY	0,086	0,337	0,729	1,093	1,259	1,300
ESM TREASURY	-0,603	-0,534	-0,208	0,205	0,359	0,456

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,512	-0,460	-0,350	-0,214	-0,015	0,236	0,348	0,359
USD SWAP	0,182	0,377	0,797	1,154	1,498	1,793	1,907	1,974
JPY SWAP	-0,045	-0,028	0,011	0,061	0,147	0,294	0,403	0,523
GBP SWAP	0,094	0,374	0,594	0,757	0,941	1,097	1,142	1,135
CHF SWAP	-0,683	-0,575	-0,410	-0,234	-0,005	0,225	0,316	0,255

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	-0,12	-1	0	3M	100,02	-0,21
GGB 3,45%	04/24	3Y	110,77	-0,05	0	3			
GGB 3,375%	02/25	4Y	112,67	0,16	0	8			
GGB 1,875%	07/26	5Y	108,01	0,37	0	18	6M	100,07	-0,22
GGB 3,75%	01/28	7Y	120,78	0,66	-1	24			
GGB 0,75%	06/31	10Y	97,66	0,99	-1	18			
GGB 1,875%	02/35	15Y	107,35	1,29	0	42	12M	100,15	-0,20
GGB 4%	01/37	16Y	136,91	1,40	0	41			
GGB 4,20%	01/42	21Y	147,47	1,53	0	44			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	100	62	60	32	94
10Y	132	65	76	31	108
15Y	136	66	69	24	108

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,22	-0,20	-0,05	0,37	0,66	0,99	1,31	1,53

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	827	1,27	809	2,27%		
DOW JONES	31.392	-0,46	30.606	2,56%	BUND	174,56
S&P 500	3.870	-0,81	3.756	3,04%	BOBL	134,68
NASDAQ	13.359	-1,69	12.888	3,65%	SCHATZ	112,24
DAX	14.195	1,10	13.719	3,47%		
FTSE	6.701	1,32	6.461	3,72%	US LONG BOND	160,53
NIKKEI	29.559	0,51	27.444	7,71%	US 10Y	134,45
BRENT	63,10	0,64	51,8	21,81%	US 5Y	124,88
GOLD \$	1.728	-0,60	1.899	-8,99%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

