

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	1,193	-0,36	USDJPY	108,485	0,47	EURUSD	1,222	-2,38%
EURGBP	0,8629	0,18	USDGBP	0,72355	0,51	EURGBP	0,894	-3,48%
EURJPY	129,39	0,09	USDCHF	0,92925	0,07	EURJPY	126,2	2,52%
EURCHF	1,108	-0,32				EURCHF	1,081	2,52%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,560	-0,336	-0,546	-0,517	-0,194	-0,482	
USA	(0,00 / 0,25)	USD	0,103	0,147	0,194	0,211		0,282	
JAPAN	- 0,10	JPY	-0,071	-0,051	-0,083	-0,048			
BANK OF ENGLAND	0,10	GBP	0,049	0,060	0,074	0,093			
SWITZERLAND	-0,75	CHF	-0,802	-0,773	-0,746	-0,699			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,135	0,777	1,549			2,293
GREEK TREASURY		0,375	0,969	1,259	1,492	
GERMAN TREASURY	-0,686	-0,614	-0,298	-0,022	-0,013	0,225
JAPANESE TREAS	-0,128	-0,090	0,096	0,296	0,479	0,680
U.K TREASURY	0,097	0,361	0,757	1,120	1,273	1,306
ESM TREASURY	-0,592	-0,514	-0,166	0,250	0,409	0,512

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,510	-0,446	-0,325	-0,181	0,028	0,284	0,399	0,415
USD SWAP	0,185	0,426	0,893	1,270	1,622	1,893	1,992	2,042
JPY SWAP	-0,054	-0,040	-0,008	0,041	0,130	0,279	0,390	0,513
GBP SWAP	0,099	0,396	0,623	0,784	0,969	1,120	1,163	1,144
CHF SWAP	-0,685	-0,578	-0,403	-0,220	0,019	0,245	0,338	0,280

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	106,88	-0,12	0	-1	3M	100,02	-0,22
GGB 3,45%	04/24	3Y	110,78	-0,06	0	2			
GGB 3,375%	02/25	4Y	112,60	0,16	1	9			
GGB 1,875%	07/26	5Y	108,04	0,36	1	17	6M	100,07	-0,23
GGB 3,75%	01/28	7Y	120,95	0,64	1	21			
GGB 0,75%	06/31	10Y	97,92	0,96	0	15			
GGB 1,875%	02/35	15Y	108,00	1,25	1	37	12M	100,15	-0,20
GGB 4%	01/37	16Y	137,61	1,35	2	37			
GGB 4,20%	01/42	21Y	148,58	1,48	2	39			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	98	18	58	55	26
10Y	126	7	57	67	101
15Y	128	2	56	57	11

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,20	-0,06	0,36	0,64	0,96	1,26	1,48

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	815	-0,26	809	0,75%		
DOW JONES	30.924	-1,11	30.606	1,04%	BUND	174,05
S&P 500	3.768	-1,34	3.756	0,33%	BOBL	134,59
NASDAQ	12.723	-2,11	12.888	-1,28%	SCHATZ	112,215
DAX	13.934	-0,87	13.719	1,57%		
FTSE	6.601	-0,74	6.461	2,18%	US LONG BOND	158,59
NIKKEI	28.864	-0,23	27.444	5,17%	US 10Y	133,52
BRENT	68,00	1,89	51,8	31,27%	US 5Y	124,48
GOLD \$	1.693	-0,29	1.899	-10,85%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

