

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	1,197	0,30	USDJPY	108,465	0,07	EURUSD	1,222	-2,06%
EURGBP	0,8578	0,21	USDGBP	0,71695	-0,10	EURGBP	0,894	-4,04%
EURJPY	129,79	0,37	USDCHF	0,92615	-0,39	EURJPY	126,2	2,84%
EURCHF	1,108	-0,08				EURCHF	1,081	2,51%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,557	-0,336	-0,540	-0,518	-0,194	-0,488
USA	(0,00 / 0,25)	USD	0,107	0,142	0,177	0,190		0,280
JAPAN	- 0,10	JPY	-0,072	-0,058	-0,089	-0,051		
BANK OF ENGLAND	0,10	GBP	0,046	0,063	0,077	0,096		
SWITZERLAND	-0,75	CHF	-0,805	-0,783	-0,754	-0,708		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,147	0,752	1,487			2,222
GREEK TREASURY			0,209	0,810	1,069	1,326	
GERMAN TREASURY		-0,682	-0,625	-0,332	-0,069	-0,066	0,164
JAPANESE TREAS		-0,109	-0,081	0,102	0,298	0,484	0,663
U.K TREASURY		0,054	0,304	0,694	1,043	1,184	1,214
ESM TREASURY		-0,594	-0,518	-0,196	0,201	0,350	0,441

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,510	-0,449	-0,330	-0,198	-0,004	0,235	0,342	0,349
USD SWAP		0,193	0,402	0,835	1,176	1,491	1,755	1,855	1,908
JPY SWAP		-0,052	-0,034	0,001	0,052	0,145	0,298	0,411	0,527
GBP SWAP		0,099	0,370	0,585	0,741	0,910	1,059	1,098	1,075
CHF SWAP		-0,697	-0,598	-0,445	-0,272	-0,043	0,175	0,265	0,223

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	106,94	-0,18	-2	-7	3M	100,02	-0,23
GGB 3,45%	04/24	3Y	111,10	-0,18	-2	-10			
GGB 3,375%	02/25	4Y	113,17	0,02	-2	-6			
GGB 1,875%	07/26	5Y	108,94	0,19	-2	0	6M	100,07	-0,24
GGB 3,75%	01/28	7Y	122,03	0,49	-2	6			
GGB 0,75%	06/31	10Y	99,45	0,81	-3	0			
GGB 1,875%	02/35	15Y	110,54	1,06	-4	18	12M	100,26	-0,25
GGB 4%	01/37	16Y	141,19	1,15	-4	16			
GGB 4,20%	01/42	21Y	152,38	1,31	-3	22			

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	82	2	46	44	17	75
10Y	114	-5	48	59	16	89
15Y	114	-12	44	46	4	83

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,23	-0,24	-0,25	-0,18	0,19	0,49	0,81	1,06	1,31

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	847	0,67	809	4,66%		
DOW JONES	32.297	1,46	30.606	5,52%	BUND	171,63
S&P 500	3.899	0,60	3.756	3,80%	BOBL	135
NASDAQ	13.069	-0,04	12.888	1,40%	SCHATZ	112,075
DAX	14.538	-0,02	13.719	5,97%		
FTSE	6.727	0,03	6.461	4,13%	US LONG BOND	158,63
NIKKEI	29.212	0,60	27.444	6,44%	US 10Y	133,89
BRENT	68,56	0,97	51,8	32,36%	US 5Y	124,13
GOLD \$	1.739	0,72	1.899	-8,40%	US 2Y	110,38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

