

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	1,192	-0,56	USDJPY	109,055	0,51	EURUSD	1,222	-2,44%
EURGBP	0,8559	-0,09	USDGBP	0,7181	0,48	EURGBP	0,894	-4,26%
EURJPY	129,99	-0,06	USDCHF	0,93055	0,65	EURJPY	126,2	3,00%
EURCHF	1,109	0,09				EURCHF	1,081	2,60%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,561	-0,336	-0,542	-0,518	-0,194	-0,486
USA	(0,00 / 0,25)	USD	0,106	0,143	0,184	0,194		0,279
JAPAN	- 0,10	JPY	-0,068	-0,058	-0,087	-0,052		
BANK OF ENGLAND	0,10	GBP	0,047	0,063	0,077	0,096		
SWITZERLAND	-0,75	CHF	-0,808	-0,784	-0,751	-0,709		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,151	0,830	1,595			2,343
GREEK TREASURY		0,192	0,797	1,062	1,325	
GERMAN TREASURY	-0,691	-0,627	-0,317	-0,043	-0,036	0,201
JAPANESE TREAS	-0,126	-0,070	0,123	0,318	0,509	0,696
U.K TREASURY	0,081	0,352	0,787	1,151	1,287	1,316
ESM TREASURY	-0,594	-0,513	-0,164	0,248	0,405	0,505

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,509	-0,446	-0,321	-0,176	0,030	0,284	0,400	0,416
USD SWAP	0,197	0,443	0,921	1,284	1,617	1,890	1,993	2,051
JPY SWAP	-0,054	-0,037	0,006	0,065	0,164	0,319	0,438	0,563
GBP SWAP	0,103	0,392	0,626	0,801	0,993	1,150	1,193	1,171
CHF SWAP	-0,694	-0,588	-0,420	-0,241	-0,010	0,208	0,294	0,238

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	106,95	-0,19	0	-7	3M	100,01	-0,22
GGB 3,45%	04/24	3Y	111,12	-0,19	0	-11			
GGB 3,375%	02/25	4Y	113,25	0,00	0	-8			
GGB 1,875%	07/26	5Y	109,03	0,18	0	-1	6M	100,07	-0,25
GGB 3,75%	01/28	7Y	122,17	0,47	0	4			
GGB 0,75%	06/31	10Y	99,58	0,79	2	-2			
GGB 1,875%	02/35	15Y	110,64	1,05	1	17	12M	100,16	-0,21
GGB 4%	01/37	16Y	140,96	1,16	1	17			
GGB 4,20%	01/42	21Y	152,42	1,31	1	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	81	1	46	44	18	75
10Y	111	-8	49	61	18	87
15Y	111	-16	45	48	6	80

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,25	-0,21	-0,19	0,18	0,47	0,79	1,05	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	848	-0,19	809	4,87%		
DOW JONES	32.486	0,58	30.606	6,14%	BUND	171,41
S&P 500	3.939	1,04	3.756	4,88%	BOBL	135,01
NASDAQ	13.399	2,52	12.888	3,96%	SCHATZ	112,095
DAX	14.465	-0,72	13.719	5,44%		
FTSE	6.715	-0,33	6.461	3,93%	US LONG BOND	156,41
NIKKEI	29.718	1,73	27.444	8,28%	US 10Y	133,11
BRENT	69,80	0,24	51,8	34,75%	US 5Y	123,74
GOLD \$	1.704	-1,06	1.899	-10,24%	US 2Y	110,38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

