

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	-0,18	USDJPY	109,085	0,05	EURUSD	1,222	-2,33%
EURGBP	0,8595	0,10	USDGBP	0,7203	0,28	EURGBP	0,894	-3,86%
EURJPY	130,16	-0,12	USDCHF	0,92745	-0,22	EURJPY	126,2	3,13%
EURCHF	1,107	-0,45				EURCHF	1,081	2,37%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,548	-0,336	-0,539	-0,514	-0,194	-0,483
USA	(0,00 / 0,25)	USD	0,106	0,137	0,190	0,194		0,278
JAPAN	- 0,10	JPY	-0,067	-0,056	-0,085	-0,051		
BANK OF ENGLAND	0,10	GBP	0,051	0,066	0,080	0,102		
SWITZERLAND	-0,75	CHF	-0,801	-0,783	-0,757	-0,711		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,151	0,826	1,600			2,357
GREEK TREASURY		0,208	0,826	1,090	1,353	
GERMAN TREASURY	-0,694	-0,648	-0,338	-0,054	-0,044	0,200
JAPANESE TREAS	-0,138	-0,089	0,111	0,311	0,495	0,682
U.K TREASURY	0,091	0,368	0,791	1,157	1,293	1,322
ESM TREASURY	-0,602	-0,530	-0,191	0,234	0,391	0,496

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,511	-0,456	-0,344	-0,200	0,009	0,268	0,390	0,414
USD SWAP	0,201	0,442	0,912	1,278	1,614	1,890	1,996	2,056
JPY SWAP	-0,054	-0,044	-0,005	0,051	0,149	0,310	0,432	0,564
GBP SWAP	0,106	0,401	0,635	0,804	0,989	1,146	1,192	1,174
CHF SWAP	-0,693	-0,595	-0,420	-0,235	-0,005	0,219	0,303	0,245

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	-0,19	0	-7	3M	100,01	-0,21
GGB 3,45%	04/24	3Y	111,11	-0,19	0	-11			
GGB 3,375%	02/25	4Y	113,17	0,01	2	-6			
GGB 1,875%	07/26	5Y	108,93	0,20	2	1	6M	100,07	-0,24
GGB 3,75%	01/28	7Y	122,00	0,49	2	6			
GGB 0,75%	06/31	10Y	99,30	0,82	5	1			
GGB 1,875%	02/35	15Y	110,22	1,08	4	20	12M	100,15	-0,21
GGB 4%	01/37	16Y	140,47	1,19	4	20			
GGB 4,20%	01/42	21Y	151,74	1,34	4	25			

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	84	4	48	47	22	78
10Y	116	-3	52	64	22	91
15Y	114	-12	47	51	10	84

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,24	-0,21	-0,19	0,20	0,49	0,82	1,08	1,34

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	850	-0,03	809	5,05%		
DOW JONES	32.760	-0,06	30.606	7,04%	BUND	171,8
S&P 500	3.939	-0,11	3.756	4,87%	BOBL	135,16
NASDAQ	13.352	0,24	12.888	3,60%	SCHATZ	112,105
DAX	14.461	-0,29	13.719	5,41%		
FTSE	6.740	-0,32	6.461	4,33%	US LONG BOND	156,25
NIKKEI	29.767	0,17	27.444	8,46%	US 10Y	133,14
BRENT	68,63	-0,85	51,8	32,49%	US 5Y	123,77
GOLD \$	1.730	0,14	1.899	-8,91%	US 2Y	110,37

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

