

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	1,190	-0,02	USDJPY	108,71	0,20	EURUSD	1,222	-2,60%
EURGBP	0,8564	-0,03	USDGBP	0,7197	-0,04	EURGBP	0,894	-4,20%
EURJPY	129,36	0,18	USDCHF	0,92885	0,12	EURJPY	126,2	2,50%
EURCHF	1,105	0,10				EURCHF	1,081	2,24%

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	-0,537	-0,515	-0,194	-0,483	
USA	(0,00 / 0,25)	USD	0,106	0,141	0,183	0,196		0,280	
JAPAN	- 0,10	JPY	-0,068	-0,053	-0,086	-0,050			
BANK OF ENGLAND	0,10	GBP	0,047	0,061	0,076	0,096			
SWITZERLAND	-0,75	CHF	-0,803	-0,779	-0,753	-0,707			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,161	0,818	1,549			2,262
GREEK TREASURY		0,273	0,884	1,168	1,416	
GERMAN TREASURY	-0,677	-0,609	-0,301	-0,036	-0,029	0,202
JAPANESE TREAS	-0,116	-0,065	0,128	0,327	0,521	0,705
U.K TREASURY	0,084	0,334	0,731	1,077	1,220	1,250
ESM TREASURY	-0,584	-0,503	-0,167	0,242	0,394	0,490

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,506	-0,436	-0,314	-0,174	0,027	0,274	0,385	0,398
USD SWAP	0,192	0,429	0,899	1,252	1,572	1,832	1,929	1,977
JPY SWAP	-0,050	-0,026	0,013	0,069	0,166	0,324	0,442	0,562
GBP SWAP	0,097	0,386	0,615	0,773	0,944	1,089	1,129	1,104
CHF SWAP	-0,693	-0,585	-0,412	-0,226	0,007	0,225	0,311	0,254

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	-0,15	0	-3	3M	100,02	-0,21
GGB 3,45%	04/24	3Y	110,95	-0,12	-1	-4			
GGB 3,375%	02/25	4Y	112,88	0,09	-2	2			
GGB 1,875%	07/26	5Y	108,59	0,26	-2	7	6M	100,07	-0,22
GGB 3,75%	01/28	7Y	121,50	0,56	-1	13			
GGB 0,75%	06/31	10Y	98,76	0,88	-2	7			
GGB 1,875%	02/35	15Y	109,20	1,15	-2	28	12M	100,14	-0,18
GGB 4%	01/37	16Y	139,25	1,26	-2	27			
GGB 4,20%	01/42	21Y	150,32	1,40	-1	31			

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	87	7	50	47	21	81
10Y	118	-1	51	62	18	93
15Y	120	-6	50	51	8	89

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,22	-0,18	-0,12	0,26	0,56	0,88	1,15	1,40

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	838	0,02	809	3,56%		
DOW JONES	31.833	0,10	30.606	4,01%	BUND	171,19
S&P 500	3.875	1,42	3.756	3,18%	BOBL	134,89
NASDAQ	13.074	3,69	12.888	1,44%	SCHATZ	112,065
DAX	14.479	0,29	13.719	5,54%		
FTSE	6.722	-0,12	6.461	4,05%	US LONG BOND	157,59
NIKKEI	29.037	0,03	27.444	5,80%	US 10Y	133,38
BRENT	67,44	-0,12	51,8	30,19%	US 5Y	123,80
GOLD \$	1.715	-0,05	1.899	-9,66%	US 2Y	110,36

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

