

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	1,219	-0,16	USDJPY	103,835	0,07	EURUSD	1,222 -0,24%
EURGBP	0,8903	-0,34	USDGBP	0,7305	-0,16	EURGBP	0,894 -0,41%
EURJPY	126,56	-0,09	USDCHF	0,88745	0,11	EURJPY	126,2 0,28%
EURCHF	1,082	-0,05				EURCHF	1,081 0,06%

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	-0,545	-0,523	-0,194	-0,503
USA (0,00 / 0,25)		USD 0,126	0,177	0,225	0,250		0,327
JAPAN - 0,10		JPY -0,083	-0,060	-0,077	-0,056		
BANK OF ENGLAND 0,10		GBP 0,026	0,027	0,028	0,034		
SWITZERLAND -0,75		CHF -0,812	-0,788	-0,771	-0,726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,149	0,496	1,119			1,858
GREEK TREASURY		0,095	0,672	0,959	1,084	
GERMAN TREASURY	-0,697	-0,686	-0,494	-0,332	-0,300	-0,093
JAPANESE TREAS	-0,112	-0,113	0,040	0,230	0,415	0,644
U.K TREASURY	-0,089	-0,002	0,326	0,545	0,839	0,900
ESM TREASURY	-0,641	-0,584	-0,370	-0,031	0,097	0,101

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,527	-0,496	-0,426	-0,340	-0,198	-0,006	0,080	0,065
USD SWAP	0,205	0,297	0,571	0,841	1,128	1,398	1,525	1,606
JPY SWAP	-0,058	-0,058	-0,043	-0,018	0,046	0,183	0,297	0,435
GBP SWAP	0,009	0,163	0,277	0,383	0,523	0,667	0,725	0,734
CHF SWAP	-0,725	-0,661	-0,531	-0,396	-0,219	-0,045	0,015	-0,075

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 4,375%	8/22	2Y	107,02	-0,17	0	-1	3M	100,07	-0,31
GGB 3,50%	01/23	3Y	107,39	-0,11	0	0			
GGB 3,375%	02/25	5Y	113,45	0,08	0	0			
GGB 1,875%	07/26	6Y	109,17	0,20	-1	1	6M	100,12	-0,25
GGB 2%	04/27	7Y	110,43	0,32	-2	0			
GGB 1,5%	06/30	10Y	107,68	0,66	-2	4			
GGB 1,875%	02/35	15Y	112,23	0,94	-2	7	12M	100,12	-0,13
GGB 4%	01/37	17Y	143,23	1,06	-2	7			
GGB 4,20%	01/42	22Y	156,19	1,17	-1	8			

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	78	-2	45	52	2	71
10Y	117	-2	59	65	3	95
15Y	129	3	56	59	-3	106

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,25	-0,13	-0,11	0,10	0,35	0,67	0,96	1,08

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	797	0,04	809	-1,48%		
DOW JONES	31.069	0,19	30.606	1,51%	BUND	176,87
S&P 500	3.801	0,04	3.756	1,20%	BOBL	134,97
NASDAQ	13.072	0,28	12.888	1,43%	SCHATZ	112,25
DAX	13.939	0,10	13.719	1,60%		
FTSE	6.761	0,09	6.461	4,64%	US LONG BOND	168,59
NIKKEI	28.457	1,04	27.444	3,69%	US 10Y	136,50
BRENT	56,87	0,51	51,8	9,79%	US 5Y	125,52
GOLD \$	1.854	-0,05	1.899	-2,36%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

