

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	1,214	-0,02	USDJPY	103,775	0,02	EURUSD	1,222	-0,65%
EURGBP	0,89	0,28	USDGBP	0,73325	0,27	EURGBP	0,894	-0,44%
EURJPY	125,96	0,01	USDCHF	0,88855	0,04	EURJPY	126,2	-0,19%
EURCHF	1,078	0,01				EURCHF	1,081	-0,23%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,557	-0,336	-0,540	-0,525	-0,194	-0,498
USA	(0,00 / 0,25)	USD	0,125	0,160	0,215	0,236		0,312
JAPAN	- 0,10	JPY	-0,057	-0,053	-0,071	-0,068		
BANK OF ENGLAND	0,10	GBP	0,028	0,035	0,035	0,044		
SWITZERLAND	-0,75	CHF	-0,808	-0,787	-0,764	-0,722		

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,123	0,414	1,043			1,808
GREEK TREASURY		0,074	0,685	0,979	1,067	
GERMAN TREASURY	-0,722	-0,740	-0,543	-0,377	-0,338	-0,128
JAPANESE TREAS	-0,124	-0,110	0,039	0,242	0,436	0,651
U.K TREASURY	-0,130	-0,054	0,272	0,492	0,781	0,842
ESM TREASURY	-0,650	-0,605	-0,396	-0,051	0,081	0,089

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,529	-0,511	-0,448	-0,364	-0,223	-0,026	0,065	0,059
USD SWAP	0,189	0,261	0,512	0,781	1,078	1,361	1,488	1,575
JPY SWAP	-0,071	-0,070	-0,052	-0,020	0,052	0,202	0,328	0,472
GBP SWAP	0,001	0,139	0,249	0,350	0,484	0,624	0,680	0,684
CHF SWAP	-0,728	-0,670	-0,553	-0,428	-0,255	-0,075	-0,013	-0,114

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	106,86	-0,16	0	-1	3M	100,06	-0,32
GGB 3,50%	01/23	3Y	107,28	-0,12	0	-1			
GGB 3,375%	02/25	5Y	113,41	0,06	0	-2			
GGB 1,875%	07/26	6Y	109,19	0,19	0	0	6M	100,11	-0,25
GGB 2%	04/27	7Y	110,34	0,32	0	0			
GGB 1,5%	06/30	10Y	107,48	0,67	1	5			
GGB 1,875%	02/35	15Y	111,87	0,97	1	9	12M	100,12	-0,14
GGB 4%	01/37	17Y	143,26	1,05	0	6			
GGB 4,20%	01/42	22Y	156,02	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	81	1	43	51	-3	72
10Y	123	4	62	67	2	100
15Y	136	10	59	61	-5	111

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,14	-0,12	0,07	0,34	0,69	0,98	1,07

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	767	0,63	809	-5,20%		
DOW JONES	30.960	-0,12	30.606	1,16%	BUND	177,73
S&P 500	3.855	0,36	3.756	2,64%	BOBL	135,3
NASDAQ	13.636	0,69	12.888	5,80%	SCHATZ	112,3
DAX	13.778	0,99	13.719	0,44%		
FTSE	6.674	0,53	6.461	3,31%	US LONG BOND	169,94
NIKKEI	28.546	-0,96	27.444	4,02%	US 10Y	137,36
BRENT	55,77	-0,20	51,8	7,66%	US 5Y	125,96
GOLD \$	1.855	-0,04	1.899	-2,29%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

