

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	-0,15	USDJPY	103,71	-0,08	EURUSD	1,222	-0,66%
EURGBP	0,8894	0,17	USDGBP	0,73285	0,30	EURGBP	0,894	-0,51%
EURJPY	125,87	-0,23	USDCHF	0,88795	-0,01	EURJPY	126,2	-0,27%
EURCHF	1,078	-0,16				EURCHF	1,081	-0,30%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,563	-0,336	-0,545	-0,527	-0,194	-0,498
USA	(0,00 / 0,25)	USD	0,127	0,181	0,241	0,248		0,326
JAPAN	- 0,10	JPY	-0,060	-0,057	-0,076	-0,057		
BANK OF ENGLAND	0,10	GBP	0,030	0,034	0,034	0,046		
SWITZERLAND	-0,75	CHF	-0,813	-0,785	-0,763	-0,721		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,141	0,469	1,109			1,849
GREEK TREASURY		0,088	0,672	0,960	1,075	
GERMAN TREASURY	-0,723	-0,736	-0,544	-0,378	-0,347	-0,139
JAPANESE TREAS	-0,114	-0,105	0,043	0,227	0,419	0,655
U.K TREASURY	-0,121	-0,028	0,299	0,522	0,816	0,877
ESM TREASURY	-0,653	-0,610	-0,408	-0,071	0,058	0,062

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,534	-0,515	-0,457	-0,375	-0,236	-0,045	0,041	0,025
USD SWAP	0,197	0,281	0,543	0,817	1,116	1,391	1,519	1,603
JPY SWAP	-0,058	-0,055	-0,040	-0,014	0,051	0,191	0,309	0,453
GBP SWAP	0,002	0,147	0,262	0,364	0,497	0,640	0,699	0,707
CHF SWAP	-0,728	-0,670	-0,552	-0,425	-0,258	-0,083	-0,024	-0,115

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	107,00	-0,19	-1	-3	3M	100,07	-0,32
GGB 3,50%	01/23	3Y	107,38	-0,13	-1	-1			
GGB 3,375%	02/25	5Y	113,44	0,07	-1	-1			
GGB 1,875%	07/26	6Y	109,19	0,19	-1	0	6M	100,11	-0,25
GGB 2%	04/27	7Y	110,42	0,31	-1	0			
GGB 1,5%	06/30	10Y	107,61	0,66	-2	4			
GGB 1,875%	02/35	15Y	112,14	0,95	-3	7	12M	100,16	-0,17
GGB 4%	01/37	17Y	143,16	1,06	-3	7			
GGB 4,20%	01/42	22Y	156,07	1,18	-3	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	82	2	46	53	3	74
10Y	122	3	61	67	6	100
15Y	134	8	59	62	-1	110

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,17	-0,13	0,09	0,33	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	787	-0,93	809	-2,76%		
DOW JONES	30.992	-0,22	30.606	1,26%	BUND	177,61
S&P 500	3.796	-0,38	3.756	1,05%	BOBL	135,26
NASDAQ	13.113	-0,12	12.888	1,74%	SCHATZ	112,315
DAX	13.934	-0,39	13.719	1,57%		
FTSE	6.775	-0,40	6.461	4,86%	US LONG BOND	168,69
NIKKEI	28.519	-0,62	27.444	3,92%	US 10Y	136,69
BRENT	55,68	-1,31	51,8	7,49%	US 5Y	125,64
GOLD \$	1.854	0,41	1.899	-2,34%	US 2Y	110,44

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

