

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	1,212	-0,06	USDJPY	103,805	-0,09	EURUSD	1,222	-0,78%
EURGBP	0,8854	-0,50	USDGBP	0,7305	-0,41	EURGBP	0,894	-0,96%
EURJPY	125,83	-0,15	USDCHF	0,88875	0,02	EURJPY	126,2	-0,30%
EURCHF	1,077	-0,04				EURCHF	1,081	-0,34%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,567	-0,336	-0,553	-0,533	-0,194	-0,503
USA	(0,00 / 0,25)	USD	0,131	0,170	0,224	0,236		0,312
JAPAN	- 0,10	JPY	-0,062	-0,054	-0,075	-0,055		
BANK OF ENGLAND	0,10	GBP	0,026	0,028	0,029	0,039		
SWITZERLAND	-0,75	CHF	-0,810	-0,786	-0,765	-0,724		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,133	0,453	1,096			1,837
GREEK TREASURY		0,099	0,668	0,954	1,082	
GERMAN TREASURY	-0,707	-0,718	-0,526	-0,358	-0,323	-0,116
JAPANESE TREAS	-0,118	-0,104	0,049	0,250	0,450	0,667
U.K TREASURY	-0,123	-0,039	0,294	0,512	0,803	0,863
ESM TREASURY	-0,650	-0,601	-0,394	-0,053	0,079	0,084

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,532	-0,509	-0,445	-0,362	-0,221	-0,026	0,063	0,049
USD SWAP	0,195	0,270	0,527	0,800	1,099	1,373	1,499	1,580
JPY SWAP	-0,066	-0,069	-0,050	-0,016	0,058	0,208	0,334	0,478
GBP SWAP	0,000	0,146	0,259	0,363	0,497	0,636	0,691	0,695
CHF SWAP	-0,731	-0,673	-0,555	-0,428	-0,255	-0,080	-0,020	-0,116

HELLENIC REPUBLIC BONDS

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	106,96	-0,19	0	-3	3M	100,07	-0,32
GGB	3,50%	01/23	3Y	107,37	-0,14	0	-2			
GGB	3,375%	02/25	5Y	113,45	0,06	-1	-1			
GGB	1,875%	07/26	6Y	109,26	0,18	-1	-1	6M	100,11	-0,25
GGB	2%	04/27	7Y	110,49	0,30	-1	-1			
GGB	1,5%	06/30	10Y	107,70	0,65	-1	3			
GGB	1,875%	02/35	15Y	112,29	0,94	-1	6	12M	100,12	-0,14
GGB	4%	01/37	17Y	143,22	1,05	-1	7			
GGB	4,20%	01/42	22Y	156,31	1,16	-1	7			

GREEK BONDS SPREAD(in bp) VS

	GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	82	2	46	54	9	74
10Y	119	0	60	66	9	98
15Y	131	5	57	61	1	108

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,14	-0,14	0,10	0,33	0,67	0,95	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	806	0,75	809	-0,38%				
DOW JONES	30.931	0,38	30.606	1,06%	BUND		177,39	
S&P 500	3.799	0,81	3.756	1,14%	BOBL		135,15	
NASDAQ	13.197	1,53	12.888	2,40%	SCHATZ		112,27	
DAX	13.890	0,54	13.719	1,25%				
FTSE	6.711	-0,03	6.461	3,88%	US LONG BOND		168,88	
NIKKEI	28.523	-0,38	27.444	3,93%	US 10Y		136,88	
BRENT	56,29	0,70	51,8	8,67%	US 5Y		125,73	
GOLD \$	1.855	0,80	1.899	-2,30%	US 2Y		110,45	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

