

FOREIGN EXCHANGE

	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%)	
SPOT									
EURUSD	1,198	0,13	USDJPY	105,455	-0,11	EURUSD	1,222	-1,94%	
EURGBP	0,8748	-0,03	USDGBP	0,73025	-0,16	EURGBP	0,894	-2,15%	
EURJPY	126,33	0,05	USDCHF	0,90265	-0,20	EURJPY	126,2	0,10%	
EURCHF	1,081	-0,04				EURCHF	1,081	0,03%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,568	-0,336	-0,545	-0,521	-0,194	-0,507
USA	(0,00 / 0,25)	USD	0,113	0,161	0,195	0,224		0,306
JAPAN	- 0,10	JPY	-0,053	-0,061	-0,091	-0,057		
BANK OF ENGLAND	0,10	GBP	0,028	0,039	0,040	0,049		
SWITZERLAND	-0,75	CHF	-0,798	-0,785	-0,758	-0,721		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,109	0,456	1,138			1,928
GREEK TREASURY		0,029	0,745	0,959	1,030	
GERMAN TREASURY	-0,717	-0,692	-0,460	-0,275	-0,225	-0,002
JAPANESE TREAS	-0,118	-0,104	0,060	0,271	0,448	0,659
U.K TREASURY	-0,022	0,066	0,452	0,682	0,975	1,040
ESM TREASURY	-0,648	-0,578	-0,319	0,058	0,205	0,217

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,531	-0,498	-0,409	-0,303	-0,137	0,084	0,188	0,196
USD SWAP	0,183	0,282	0,578	0,883	1,210	1,501	1,628	1,711
JPY SWAP	-0,065	-0,054	-0,034	0,004	0,083	0,231	0,358	0,495
GBP SWAP	0,047	0,237	0,385	0,509	0,665	0,817	0,877	0,887
CHF SWAP	-0,728	-0,653	-0,510	-0,358	-0,160	0,050	0,128	0,040

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	106,73	-0,18	0	-2	3M	100,05	-0,31
GGB 3,50%	01/23	3Y	107,23	-0,16	0	-4			
GGB 3,375%	02/25	5Y	113,49	0,02	0	-6			
GGB 1,875%	07/26	6Y	109,47	0,13	-1	-6	6M	100,12	-0,29
GGB 2%	04/27	7Y	110,54	0,28	0	-3			
GGB 0,75%	06/31	10Y	100,11	0,74	-1	-7			
GGB 1,875%	02/35	15Y	112,06	0,95	-1	7	12M	100,22	-0,25
GGB 4%	01/37	17Y	143,70	1,02	-1	3			
GGB 4,20%	01/42	22Y	156,82	1,14	0	5			

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	72	-8	37	46	6	64
10Y	120	1	62	69	21	98
15Y	123	-3	51	55	6	100

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,29	-0,25	-0,16	0,03	0,29	0,74	0,96	1,03

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	770	1,17	809	-4,86%		
DOW JONES	31.056	1,08	30.606	1,47%	BUND	176,38
S&P 500	3.872	1,09	3.756	3,08%	BOBL	134,99
NASDAQ	13.778	1,23	12.888	6,90%	SCHATZ	112,27
DAX	14.102	0,30	13.719	2,79%		
FTSE	6.511	0,11	6.461	0,78%	US LONG BOND	167,50
NIKKEI	28.779	1,54	27.444	4,86%	US 10Y	136,81
BRENT	59,66	1,39	51,8	15,17%	US 5Y	125,82
GOLD \$	1.807	0,71	1.899	-4,84%	US 2Y	110,49

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

