

FOREIGN EXCHANGE

	LAST MID PRICE	Price change 1 day percent		LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
SPOT			SPOT						
EURUSD	1,204	-0,30	USDJPY	106,71	0,15	EURUSD	1,222	-1,46%	
EURGBP	0,8637	-0,34	USDGBP	0,71725	-0,10	EURGBP	0,894	-3,39%	
EURJPY	128,47	-0,15	USDCHF	0,91215	0,37	EURJPY	126,2	1,79%	
EURCHF	1,098	0,11				EURCHF	1,081	1,58%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,547	-0,336	-0,530	-0,516	-0,194	-0,483
USA	(0,00 / 0,25)	USD	0,119	0,148	0,188	0,203		0,284
JAPAN	- 0,10	JPY	-0,066	-0,050	-0,082	-0,051		
BANK OF ENGLAND	0,10	GBP	0,047	0,057	0,066	0,083		
SWITZERLAND	-0,75	CHF	-0,799	-0,771	-0,746	-0,693		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,129	0,712	1,432			2,204
GREEK TREASURY		0,399	1,035	1,347	1,583	
GERMAN TREASURY	-0,677	-0,603	-0,303	-0,099	-0,054	0,163
JAPANESE TREAS	-0,114	-0,060	0,155	0,358	0,537	0,733
U.K TREASURY	0,114	0,374	0,787	1,160	1,328	1,370
ESM TREASURY	-0,582	-0,506	-0,180	0,221	0,361	0,444

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,500	-0,436	-0,320	-0,185	0,011	0,253	0,353	0,347
USD SWAP	0,189	0,400	0,829	1,181	1,514	1,788	1,894	1,948
JPY SWAP	-0,050	-0,021	0,024	0,079	0,168	0,324	0,441	0,571
GBP SWAP	0,091	0,389	0,625	0,790	0,977	1,137	1,181	1,169
CHF SWAP	-0,675	-0,560	-0,378	-0,195	0,043	0,275	0,373	0,320

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 3,50%	01/23	2Y	106,90	-0,10	-2	1	3M	100,02	-0,20
GGB 3,45%	04/24	3Y	110,72	-0,03	-3	5			
GGB 3,375%	02/25	4Y	112,60	0,18	-5	10			
GGB 1,875%	07/26	5Y	107,93	0,39	-4	20	6M	100,07	-0,22
GGB 3,75%	01/28	7Y	120,56	0,69	-6	27			
GGB 0,75%	06/31	10Y	97,28	1,03	-8	22			
GGB 1,875%	02/35	15Y	106,85	1,33	-8	46	12M	100,15	-0,19
GGB 4%	01/37	16Y	136,11	1,44	-7	46			
GGB 4,20%	01/42	21Y	146,54	1,57	-7	48			

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	99	19	61	59	31	93
10Y	133	14	67	78	34	110
15Y	145	19	69	72	29	111

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,20	-0,22	-0,19	-0,03	0,39	0,69	1,03	1,35	1,57

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	809	2,14	809	0,04%		
DOW JONES	30.932	-1,50	30.606	1,06%	BUND	174,08
S&P 500	3.811	-0,48	3.756	1,47%	BOBL	134,46
NASDAQ	13.192	0,56	12.888	2,36%	SCHATZ	112,195
DAX	13.950	1,19	13.719	1,69%		
FTSE	6.595	1,72	6.461	2,08%	US LONG BOND	161,13
NIKKEI	29.664	2,41	27.444	8,09%	US 10Y	134,20
BRENT	65,52	1,71	51,8	26,49%	US 5Y	124,71
GOLD \$	1.747	0,74	1.899	-7,99%	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

