

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	1,224	-0,30	USDJPY	103,825	0,00	EURUSD	1,222	0,15%	
EURGBP	0,8996	-0,55	USDGBP	0,73525	-0,26	EURGBP	0,894	0,62%	
EURJPY	127,04	-0,29	USDCHF	0,88595	0,09	EURJPY	126,2	0,66%	
EURCHF	1,084	-0,22				EURCHF	1,081	0,28%	

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	-0,556	-0,530	-0,194	-0,509
USA	(0,00 / 0,25)	USD	0,132	0,184	0,234	0,252		0,332
JAPAN	- 0,10	JPY	-0,080	-0,058	-0,077	-0,056		
BANK OF ENGLAND	0,10	GBP	0,027	0,029	0,027	0,031		
SWITZERLAND	-0,75	CHF	-0,821	-0,787	-0,765	-0,728		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,135	0,456	1,076			1,844
GREEK TREASURY			0,074	0,602	0,869	1,008	
GERMAN TREASURY		-0,705	-0,737	-0,527	-0,366	-0,335	-0,138
JAPANESE TREAS		-0,117	-0,110	0,035	0,239	0,420	0,651
U.K TREASURY		-0,134	-0,054	0,280	0,506	0,809	0,870
ESM TREASURY		-0,652	-0,607	-0,393	-0,054	0,080	0,089

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,532	-0,515	-0,454	-0,373	-0,233	-0,040	0,046	0,027
USD SWAP		0,195	0,281	0,527	0,783	1,074	1,348	1,478	1,567
JPY SWAP		-0,056	-0,054	-0,039	-0,013	0,052	0,194	0,316	0,464
GBP SWAP		-0,008	0,124	0,235	0,338	0,474	0,616	0,677	0,687
CHF SWAP		-0,731	-0,680	-0,565	-0,445	-0,273	-0,108	-0,048	-0,140

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	107,09	-0,18	0	-2	3M	100,07	-0,31
GGB 3,50%	01/23	3Y	107,49	-0,15	-1	-3			
GGB 3,375%	02/25	5Y	113,65	0,04	-1	-4			
GGB 1,875%	07/26	6Y	109,45	0,16	-1	-3	6M	100,12	-0,24
GGB 2%	04/27	7Y	110,74	0,27	-2	-5			
GGB 1,5%	06/30	10Y	108,35	0,59	-2	-3			
GGB 1,875%	02/35	15Y	113,48	0,85	-3	-2	12M	100,13	-0,14
GGB 4%	01/37	17Y	144,64	0,98	-2	-1			
GGB 4,20%	01/42	22Y	158,22	1,09	-2	0			

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	47	53	11	72
10Y	113	-6	57	63	8	93
15Y	124	-3	53	55	-2	102

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,24	-0,14	-0,15	0,07	0,30	0,60	0,87	1,01

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	814	-0,80	809	0,56%		
DOW JONES	31.041	0,69	30.606	1,42%	BUND	177,42
S&P 500	3.804	1,48	3.756	1,27%	BOBL	135,17
NASDAQ	13.067	2,56	12.888	1,39%	SCHATZ	112,28
DAX	14.048	0,57	13.719	2,40%		
FTSE	6.848	-0,13	6.461	6,00%	US LONG BOND	169,13
NIKKEI	28.139	2,36	27.444	2,53%	US 10Y	136,91
BRENT	54,76	0,70	51,8	5,71%	US 5Y	125,70
GOLD \$	1.891	-1,22	1.899	-0,42%	US 2Y	110,44

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

