

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	1,219	-0,26	USDJPY	104,045	0,08	EURUSD	1,222	-0,25%
EURGBP	0,9021	0,08	USDGBP	0,74025	0,43	EURGBP	0,894	0,91%
EURJPY	126,79	-0,20	USDCHF	0,88845	0,35	EURJPY	126,2	0,47%
EURCHF	1,083	0,07				EURCHF	1,081	0,15%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,555	-0,336	-0,550	-0,530	-0,194	-0,510
USA	(0,00 / 0,25)	USD	0,126	0,166	0,224	0,247		0,330
JAPAN	- 0,10	JPY	-0,081	-0,058	-0,077	-0,056		
BANK OF ENGLAND	0,10	GBP	0,029	0,027	0,027	0,034		
SWITZERLAND	-0,75	CHF	-0,813	-0,787	-0,768	-0,726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,131	0,475	1,107			1,863
GREEK TREASURY		0,056	0,618	0,894	1,029	
GERMAN TREASURY	-0,706	-0,735	-0,525	-0,363	-0,333	-0,134
JAPANESE TREAS	-0,117	-0,110	0,035	0,239	0,420	0,599
U.K TREASURY	-0,131	-0,046	0,288	0,514	0,816	0,876
ESM TREASURY	-0,651	-0,609	-0,401	-0,061	0,074	0,078

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	-0,456	-0,375	-0,235	-0,042	0,044	0,025
USD SWAP	0,196	0,287	0,548	0,817	1,114	1,387	1,516	1,602
JPY SWAP	-0,056	-0,054	-0,039	-0,013	0,052	0,194	0,316	0,464
GBP SWAP	-0,014	0,113	0,230	0,338	0,479	0,623	0,681	0,694
CHF SWAP	-0,730	-0,678	-0,565	-0,438	-0,273	-0,105	-0,047	-0,138

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	107,07	-0,18	0	-2	3M	100,08	-0,32
GGB 3,50%	01/23	3Y	107,48	-0,15	0	-3			
GGB 3,375%	02/25	5Y	113,64	0,04	0	-4			
GGB 1,875%	07/26	6Y	109,44	0,16	1	-3	6M	100,12	-0,25
GGB 2%	04/27	7Y	110,69	0,28	1	-4			
GGB 1,5%	06/30	10Y	108,19	0,60	2	-2			
GGB 1,875%	02/35	15Y	113,13	0,88	2	0	12M	100,16	-0,18
GGB 4%	01/37	17Y	144,22	1,00	2	2			
GGB 4,20%	01/42	22Y	157,57	1,12	2	2			

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	79	-1	45	52	7	70
10Y	114	-5	58	64	8	94
15Y	126	0	55	57	1	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,18	-0,15	0,06	0,31	0,62	0,89	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	806	-1,57	809	-0,32%		
DOW JONES	31.098	0,18	30.606	1,61%	BUND	177,41
S&P 500	3.825	0,55	3.756	1,83%	BOBL	135,17
NASDAQ	13.202	1,03	12.888	2,43%	SCHATZ	112,28
DAX	13.946	-0,74	13.719	1,65%		
FTSE	6.838	-0,51	6.461	5,85%	US LONG BOND	168,66
NIKKEI	28.139	2,36	27.444	2,53%	US 10Y	136,64
BRENT	55,43	-1,00	51,8	7,01%	US 5Y	125,61
GOLD \$	1.852	0,14	1.899	-2,48%	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

