

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	1,216	0,01	USDJPY	104,01	0,12	EURUSD	1,222	-0,48%
EURGBP	0,8905	-0,09	USDGBP	0,73245	-0,11	EURGBP	0,894	-0,39%
EURJPY	126,46	0,13	USDCHF	0,88865	0,13	EURJPY	126,2	0,20%
EURCHF	1,080	0,11				EURCHF	1,081	-0,05%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,563	-0,336	-0,545	-0,527	-0,194	-0,498
USA	(0,00 / 0,25)	USD	0,127	0,186	0,234	0,248		0,326
JAPAN	- 0,10	JPY	-0,071	-0,057	-0,077	-0,056		
BANK OF ENGLAND	0,10	GBP	0,027	0,036	0,031	0,043		
SWITZERLAND	-0,75	CHF	-0,814	-0,789	-0,766	-0,722		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,147	0,487	1,111			1,842
GREEK TREASURY		0,113	0,685	0,981	1,101	
GERMAN TREASURY	-0,711	-0,714	-0,531	-0,366	-0,336	-0,127
JAPANESE TREAS	-0,110	-0,093	0,041	0,227	0,414	0,646
U.K TREASURY	-0,113	-0,014	0,308	0,530	0,820	0,882
ESM TREASURY	-0,649	-0,602	-0,404	-0,068	0,061	0,063

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	-0,449	-0,369	-0,233	-0,042	0,044	0,027
USD SWAP	0,202	0,289	0,559	0,828	1,119	1,390	1,515	1,597
JPY SWAP	-0,059	-0,056	-0,042	-0,016	0,048	0,188	0,304	0,447
GBP SWAP	0,002	0,155	0,269	0,372	0,506	0,646	0,701	0,708
CHF SWAP	-0,723	-0,663	-0,541	-0,415	-0,248	-0,073	-0,013	-0,108

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)
GGB 4,375%	8/22	2Y	107,00	-0,18	-1	-2
GGB 3,50%	01/23	3Y	107,37	-0,12	-1	0
GGB 3,375%	02/25	5Y	113,43	0,07	-1	0
GGB 1,875%	07/26	6Y	109,15	0,20	0	1
GGB 2%	04/27	7Y	110,37	0,32	0	1
GGB 1,5%	06/30	10Y	107,56	0,67	0	5
GGB 1,875%	02/35	15Y	111,91	0,96	0	9
GGB 4%	01/37	17Y	142,89	1,07	0	9
GGB 4,20%	01/42	22Y	155,75	1,19	0	10

HELLENIC REPUBLIC T-BILLS

Tenor	LAST MID PRICE	MID YIELD
3M	100,07	-0,32
6M	100,11	-0,25
12M	100,16	-0,17

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	83	48	56	6	75
10Y	122	63	69	8	100
15Y	135	61	64	3	111

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,17	-0,12	0,11	0,35	0,69	0,98	1,10

STOCK MARKETS-BOND FUTURES

STOCK MARKETS

	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)
ATHENS GENERAL INDEX	809	0,88	809	0,03%
DOW JONES	31.060	-0,03	30.606	1,48%
S&P 500	3.810	0,23	3.756	1,43%
NASDAQ	13.129	0,43	12.888	1,87%
DAX	14.012	0,52	13.719	2,14%
FTSE	6.790	0,66	6.461	5,10%
NIKKEI	28.698	0,85	27.444	4,57%
BRENT	55,99	-0,12	51,8	8,09%
GOLD \$	1.840	-0,27	1.899	-3,07%

BOND FUTURES

	bond futures	PRICE
BUND		177,41
BOBL		135,14
SCHATZ		112,28
US LONG BOND		168,78
US 10Y		136,58
US 5Y		125,55
US 2Y		110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

