

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	1,211	-0,01	USDJPY	104,32	0,20	EURUSD	1,222	-0,87%
EURGBP	0,8884	0,39	USDGBP	0,73355	0,41	EURGBP	0,894	-0,63%
EURJPY	126,34	0,19	USDCHF	0,8896	0,11	EURJPY	126,2	0,11%
EURCHF	1,077	0,10				EURCHF	1,081	-0,34%

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	-0,539	-0,528	-0,194
USA (0,00 / 0,25)		USD	0,123	0,158	0,219	0,235	0,312
JAPAN - 0,10		JPY	-0,057	-0,054	-0,077	-0,071	
BANK OF ENGLAND 0,10		GBP	0,029	0,035	0,035	0,043	
SWITZERLAND -0,75		CHF	-0,811	-0,790	-0,759	-0,722	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,119	0,407	0,999			1,755
GREEK TREASURY		0,055	0,679	0,954	1,025	
GERMAN TREASURY	-0,747	-0,757	-0,557	-0,386	-0,344	-0,132
JAPANESE TREAS	-0,123	-0,107	0,040	0,249	0,445	0,648
U.K TREASURY	-0,142	-0,071	0,247	0,459	0,745	0,801
ESM TREASURY	-0,668	-0,620	-0,395	-0,042	0,092	0,102

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,544	-0,526	-0,459	-0,370	-0,219	-0,017	0,076	0,072
USD SWAP	0,186	0,261	0,502	0,757	1,041	1,309	1,430	1,508
JPY SWAP	-0,066	-0,061	-0,045	-0,016	0,053	0,202	0,333	0,474
GBP SWAP	-0,002	0,135	0,239	0,337	0,465	0,597	0,648	0,647
CHF SWAP	-0,740	-0,690	-0,576	-0,446	-0,268	-0,084	-0,028	-0,118

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)	Tenor	LAST MID PRICE	MID YIELD
GGB 4,375%	8/22	2Y	106,79	-0,16	0	0	3M	100,06	-0,31
GGB 3,50%	01/23	3Y	107,24	-0,12	0	0			
GGB 3,375%	02/25	5Y	113,44	0,04	0	-3			
GGB 1,875%	07/26	6Y	109,26	0,17	0	-2	6M	100,15	-0,30
GGB 2%	04/27	7Y	110,44	0,30	0	-1			
GGB 1,5%	06/30	10Y	107,50	0,67	0	5			
GGB 1,875%	02/35	15Y	112,18	0,94	0	7	12M	100,12	-0,14
GGB 4%	01/37	17Y	143,90	1,01	0	3			
GGB 4,20%	01/42	22Y	156,98	1,13	0	4			

HELLENIC REPUBLIC T-BILLS

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	43	51	-1	72
10Y	124	5	61	67	4	100
15Y	134	8	56	59	-5	108

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,30	-0,14	-0,12	0,06	0,31	0,68	0,95	1,03

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	729	-1,99	809	-9,93%
DOW JONES	30.303	-2,05	30.606	-0,99%
S&P 500	3.751	-2,57	3.756	-0,14%
NASDAQ	13.271	-2,61	12.888	2,97%
DAX	13.342	-2,05	13.719	-2,75%
FTSE	6.453	-1,74	6.461	-0,12%
NIKKEI	28.197	-1,53	27.444	2,74%
BRENT	55,42	-0,70	51,8	6,99%
GOLD \$	1.841	-0,16	1.899	-3,03%

BOND FUTURES

	bond futures	PRICE
BUND		177,89
BOBL		135,39
SCHATZ		112,35
US LONG BOND		170,84
US 10Y		137,55
US 5Y		126,02
US 2Y		110,49

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

