

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	1,203	-0,17	USDJPY	105,585	0,20	EURUSD	1,222	-1,57%
EURGBP	0,8775	0,04	USDGBP	0,72975	0,22	EURGBP	0,894	-1,85%
EURJPY	126,97	-0,01	USDCHF	0,9007	0,20	EURJPY	126,2	0,61%
EURCHF	1,083	-0,01				EURCHF	1,081	0,20%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,554	-0,336	-0,535	-0,519	-0,194
USA	(0,00 / 0,25)	USD	0,119	0,156	0,191	0,207	0,304
JAPAN	- 0,10	JPY	-0,051	-0,072	-0,094	-0,057	
BANK OF ENGLAND	0,10	GBP	0,033	0,049	0,048	0,069	
SWITZERLAND	-0,75	CHF	-0,798	-0,785	-0,765	-0,722	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,101	0,474	1,186			1,990
GREEK TREASURY		0,045	0,757	0,982	1,060	
GERMAN TREASURY	-0,712	-0,674	-0,425	-0,235	-0,184	0,040
JAPANESE TREAS	-0,107	-0,100	0,071	0,280	0,456	0,674
U.K TREASURY	-0,023	0,098	0,510	0,741	1,038	1,103
ESM TREASURY	-0,636	-0,560	-0,285	0,097	0,249	0,262

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,520	-0,481	-0,386	-0,272	-0,099	0,126	0,234	0,245
USD SWAP	0,180	0,291	0,601	0,924	1,267	1,568	1,700	1,787
JPY SWAP	-0,059	-0,046	-0,022	0,019	0,100	0,254	0,383	0,527
GBP SWAP	0,058	0,269	0,428	0,559	0,721	0,878	0,941	0,955
CHF SWAP	-0,723	-0,638	-0,486	-0,328	-0,125	0,090	0,173	0,090

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	106,72	-0,18	0	-2	3M	100,05	-0,32
GGB 3,50%	01/23	3Y	107,21	-0,15	0	-4			
GGB 3,375%	02/25	5Y	113,41	0,03	0	-4			
GGB 1,875%	07/26	6Y	109,40	0,14	0	-5	6M	100,12	-0,29
GGB 2%	04/27	7Y	110,46	0,29	0	-2			
GGB 0,75%	06/31	10Y	99,98	0,75	0	-6			
GGB 1,875%	02/35	15Y	111,76	0,97	0	10	12M	100,21	-0,25
GGB 4%	01/37	17Y	143,20	1,05	0	6			
GGB 4,20%	01/42	22Y	156,43	1,15	0	6			

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	72	-8	37	46	8	64
10Y	118	-1	61	68	22	96
15Y	122	-4	50	55	7	98

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,29	-0,25	-0,15	0,05	0,30	0,75	0,98	1,06

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	773	1,12	809	-4,43%
DOW JONES	31.148	0,30	30.606	1,77%
S&P 500	3.887	0,39	3.756	3,48%
NASDAQ	13.856	0,57	12.888	7,51%
DAX	14.095	0,27	13.719	2,74%
FTSE	6.521	0,49	6.461	0,94%
NIKKEI	29.389	2,12	27.444	7,08%
BRENT	60,11	1,30	51,8	16,04%
GOLD \$	1.814	-0,01	1.899	-4,47%

BOND FUTURES

	bond futures	PRICE
BUND		175,76
BOBL		134,85
SCHATZ		112,255
US LONG BOND		166,25
US 10Y		136,53
US 5Y		125,75
US 2Y		110,50

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

