

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	-0,17	USDJPY	105,085	0,33	EURUSD	1,222	-0,89%
EURGBP	0,8783	0,04	USDGBP	0,72535	0,21	EURGBP	0,894	-1,76%
EURJPY	127,25	0,14	USDCHF	0,8919	0,22	EURJPY	126,2	0,83%
EURCHF	1,080	0,02				EURCHF	1,081	-0,09%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,550	-0,336	-0,541	-0,522	-0,194	-0,503
USA	(0,00 / 0,25)	USD	0,110	0,154	0,201	0,208		0,305
JAPAN	- 0,10	JPY	-0,071	-0,064	-0,089	-0,053		
BANK OF ENGLAND	0,10	GBP	0,032	0,045	0,051	0,072		
SWITZERLAND	-0,75	CHF	-0,800	-0,778	-0,759	-0,713		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,107	0,455	1,150			1,933
GREEK TREASURY		0,012	0,744	0,969	1,079	
GERMAN TREASURY	-0,718	-0,706	-0,463	-0,264	-0,207	0,022
JAPANESE TREAS	-0,117	-0,110	0,068	0,275	0,466	0,668
U.K TREASURY	-0,044	0,058	0,465	0,694	0,990	1,053
ESM TREASURY	-0,643	-0,581	-0,316	0,077	0,227	0,243

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,525	-0,494	-0,411	-0,303	-0,129	0,102	0,213	0,230
USD SWAP	0,180	0,282	0,579	0,885	1,218	1,516	1,648	1,735
JPY SWAP	-0,061	-0,053	-0,030	0,012	0,093	0,248	0,376	0,518
GBP SWAP	0,052	0,240	0,387	0,514	0,675	0,831	0,891	0,905
CHF SWAP	-0,714	-0,640	-0,500	-0,343	-0,140	0,083	0,173	0,095

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 3,50%	01/23	2Y	107,21	-0,18	-1	-6
GGB 3,375%	02/25	4Y	113,49	0,00	-2	-7
GGB 1,875%	07/26	6Y	109,54	0,11	-1	-8
GGB 2%	04/27	7Y	110,61	0,27	-1	-5
GGB 0,75%	06/31	10Y	100,10	0,74	-1	-7
GGB 1,875%	02/35	15Y	111,90	0,96	-2	8
GGB 4%	01/37	17Y	142,77	1,07	-2	8
GGB 4,20%	01/42	22Y	155,73	1,18	-1	9

HELLENIC REPUBLIC T-BILLS

	Tenor	LAST MID PRICE	MID YIELD
	3M	100,04	-0,29
	6M	100,10	-0,27
	12M	100,20	-0,24

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	36	36	12	63
10Y	120	1	63	68	31	98
15Y	123	-3	53	55	16	90

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,27	-0,24	-0,18	0,01	0,28	0,74	0,97	1,08

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	777	0,31	809	-3,99%
DOW JONES	31.431	-0,02	30.606	2,69%
S&P 500	3.916	0,17	3.756	4,27%
NASDAQ	14.026	0,38	12.888	8,83%
DAX	13.949	-0,65	13.719	1,68%
FTSE	6.522	-0,10	6.461	0,96%
NIKKEI	29.520	-0,14	27.444	7,56%
BRENT	60,57	-0,93	51,8	16,93%
GOLD \$	1.819	-0,36	1.899	-4,20%

BOND FUTURES

	bond futures	PRICE
	BUND	176,45
	BOBL	135,06
	SCHATZ	112,27
	US LONG BOND	167,34
	US 10Y	136,91
	US 5Y	125,87
	US 2Y	110,50

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

