

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	0,21	USDJPY	105,325	-0,05	EURUSD	1,222	-0,50%
EURGBP	0,8725	0,01	USDGBP	0,7178	-0,19	EURGBP	0,894	-2,40%
EURJPY	128,04	0,18	USDCHF	0,88835	-0,22	EURJPY	126,2	1,45%
EURCHF	1,080	-0,01				EURCHF	1,081	-0,11%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,553	-0,336	-0,547	-0,522	-0,194
USA	(0,00 / 0,25)	USD	0,107	0,151	0,194	0,201	0,300
JAPAN	- 0,10	JPY	-0,074	-0,065	-0,086	-0,051	
BANK OF ENGLAND	0,10	GBP	0,031	0,049	0,053	0,070	
SWITZERLAND	-0,75	CHF	-0,801	-0,780	-0,760	-0,712	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,113	0,511	1,237			2,036
GREEK TREASURY		0,016	0,770	1,009	1,125	
GERMAN TREASURY	-0,697	-0,650	-0,385	-0,184	-0,120	0,113
JAPANESE TREAS	-0,112	-0,095	0,085	0,288	0,478	0,679
U.K TREASURY	-0,030	0,106	0,572	0,812	1,110	1,173
ESM TREASURY	-0,634	-0,555	-0,252	0,147	0,307	0,325

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,520	-0,480	-0,374	-0,250	-0,060	0,180	0,295	0,317
USD SWAP	0,182	0,305	0,644	0,970	1,321	1,624	1,756	1,844
JPY SWAP	-0,055	-0,044	-0,016	0,029	0,116	0,274	0,400	0,543
GBP SWAP	0,056	0,262	0,437	0,590	0,777	0,951	1,018	1,036
CHF SWAP	-0,710	-0,628	-0,470	-0,300	-0,073	0,163	0,260	0,208

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)
		3M	100,04	-0,31		
GGB 3,50%	01/23	2Y	107,20	-0,18	0	-7
GGB 3,375%	02/25	4Y	113,46	0,00	0	-7
GGB 1,875%	07/26	6Y	109,49	0,12	0	-7
GGB 2%	04/27	7Y	110,51	0,28	0	-4
GGB 0,75%	06/31	10Y	99,84	0,77	0	-4
GGB 1,875%	02/35	15Y	111,37	1,00	0	12
GGB 4%	01/37	16Y	141,97	1,11	0	13
GGB 4,20%	01/42	21Y	154,78	1,22	0	13

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	67	-13	30	29	6	58
10Y	115	-4	51	62	24	92
15Y	119	-7	48	50	12	86

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,26	-0,24	-0,18	0,02	0,29	0,77	1,01	1,22

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	797	0,08	809	-1,48%
DOW JONES	31.458	0,09	30.606	2,78%
S&P 500	3.935	0,47	3.756	4,76%
NASDAQ	14.095	0,50	12.888	9,37%
DAX	14.094	-0,11	13.719	2,74%
FTSE	6.774	0,26	6.461	4,85%
NIKKEI	30.468	1,28	27.444	11,02%
BRENT	63,25	-0,08	51,8	22,10%
GOLD \$	1.824	0,30	1.899	-3,91%

BOND FUTURES

	bond futures	PRICE
	BUND	175,32
	BOBL	134,73
	SCHATZ	112,23
	US LONG BOND	165,31
	US 10Y	136,28
	US 5Y	125,62
	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

