

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	1,210	-0,13	USDJPY	105,815	0,36	EURUSD	1,222	-0,93%
EURGBP	0,8641	-0,11	USDGBP	0,7139	0,03	EURGBP	0,894	-3,35%
EURJPY	128,07	0,23	USDCHF	0,90135	0,55	EURJPY	126,2	1,48%
EURCHF	1,091	0,44				EURCHF	1,081	0,92%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,553	-0,336	-0,543	-0,517	-0,194	-0,494
USA	(0,00 / 0,25)	USD	0,116	0,149	0,175	0,195		0,287
JAPAN	- 0,10	JPY	-0,062	-0,053	-0,080	-0,045		
BANK OF ENGLAND	0,10	GBP	0,044	0,048	0,061	0,079		
SWITZERLAND	-0,75	CHF	-0,792	-0,776	-0,756	-0,706		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,107	0,605	1,374			2,167
GREEK TREASURY		0,131	0,915	1,163	1,270	
GERMAN TREASURY	-0,685	-0,606	-0,295	-0,079	-0,012	0,225
JAPANESE TREAS	-0,103	-0,065	0,125	0,338	0,529	0,704
U.K TREASURY	0,063	0,291	0,717	1,072	1,231	1,285
ESM TREASURY	-0,624	-0,517	-0,163	0,249	0,406	0,425

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,511	-0,456	-0,322	-0,176	0,033	0,282	0,397	0,413
USD SWAP	0,172	0,330	0,739	1,098	1,462	1,761	1,884	1,960
JPY SWAP	-0,041	-0,018	0,018	0,067	0,155	0,314	0,438	0,574
GBP SWAP	0,075	0,327	0,546	0,718	0,920	1,094	1,149	1,146
CHF SWAP	-0,685	-0,578	-0,400	-0,215	0,025	0,258	0,344	0,315

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	100,03	-0,22		
GGB 3,50%	01/23	2Y	107,06	-0,14	1	-3
GGB 3,375%	02/25	4Y	112,92	0,11	1	4
GGB 1,875%	07/26	6Y	108,71	0,25	1	6
GGB 2%	04/27	7Y	109,63	0,41	1	10
GGB 0,75%	06/31	10Y	98,44	0,91	2	10
GGB 1,875%	02/35	15Y	109,32	1,15	1	27
GGB 4%	01/37	16Y	139,42	1,25	2	27
GGB 4,20%	01/42	21Y	151,31	1,37	1	27

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS									
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		74	-6	35	33	9	66		
10Y		120	1	54	65	27	95		
15Y		124	-2	50	52	15	89		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,20	-0,14	0,13	0,43	0,91	1,16	1,37

STOCK MARKETS-BOND FUTURES

STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)		bond futures	PRICE		
ATHENS GENERAL INDEX	780	-0,12	809	-3,52%					
DOW JONES	31.494	0,00	30.606	2,90%		BUND	173,95		
S&P 500	3.907	-0,19	3.756	4,01%		BOBL	134,5		
NASDAQ	13.874	0,07	12.888	7,65%		SCHATZ	112,215		
DAX	13.846	-1,06	13.719	0,92%					
FTSE	6.567	-0,87	6.461	1,64%		US LONG BOND	162,53		
NIKKEI	30.156	0,46	27.444	9,88%		US 10Y	135,22		
BRENT	63,42	0,81	51,8	22,43%		US 5Y	125,25		
GOLD \$	1.795	0,62	1.899	-5,44%		US 2Y	110,50		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

