

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	1,190	0,46	USDJPY	108,65	-0,25	EURUSD	1,222 -2,59%
EURGBP	0,8568	-0,01	USDGBP	0,7199	-0,50	EURGBP	0,894 -4,16%
EURJPY	129,31	0,21	USDCHF	0,93385	-0,31	EURJPY	126,2 2,46%
EURCHF	1,111	0,19				EURCHF	1,081 2,81%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,554	-0,336	-0,537	-0,514	-0,194 -0,487
USA	(0,00 / 0,25)	USD	0,103	0,146	0,185	0,196	0,278
JAPAN	- 0,10	JPY	-0,070	-0,053	-0,086	-0,052	
BANK OF ENGLAND	0,10	GBP	0,047	0,061	0,075	0,094	
SWITZERLAND	-0,75	CHF	-0,802	-0,774	-0,749	-0,702	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,159	0,823	1,535			2,243
GREEK TREASURY		0,342	0,927	1,215	1,453	
GERMAN TREASURY	-0,681	-0,607	-0,308	-0,049	-0,044	0,185
JAPANESE TREAS	-0,116	-0,063	0,127	0,325	0,517	0,711
U.K TREASURY	0,091	0,344	0,728	1,084	1,231	1,258
ESM TREASURY	-0,585	-0,506	-0,176	0,234	0,385	0,481

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,506	-0,438	-0,317	-0,181	0,017	0,265	0,375	0,386
USD SWAP	0,193	0,439	0,906	1,253	1,565	1,824	1,919	1,965
JPY SWAP	-0,045	-0,022	0,016	0,069	0,164	0,319	0,434	0,556
GBP SWAP	0,100	0,390	0,619	0,776	0,945	1,094	1,132	1,107
CHF SWAP	-0,690	-0,583	-0,413	-0,230	0,005	0,230	0,323	0,270

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 3,50%	01/23	2Y	106,89	-0,14	-1	-2	3M	100,02	-0,23
GGB 3,45%	04/24	3Y	110,85	-0,09	-1	-1			
GGB 3,375%	02/25	4Y	112,70	0,14	-1	6			
GGB 1,875%	07/26	5Y	108,20	0,33	-1	14	6M	100,07	-0,22
GGB 3,75%	01/28	7Y	121,27	0,59	-2	16			
GGB 0,75%	06/31	10Y	98,32	0,92	-2	11			
GGB 1,875%	02/35	15Y	108,56	1,20	-2	33	12M	100,14	-0,18
GGB 4%	01/37	16Y	138,36	1,31	-3	32			
GGB 4,20%	01/42	21Y	149,44	1,44	-3	35			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	94	14	56	53	26
10Y	123	4	55	65	20
15Y	126	0	54	55	11

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,23	-0,22	-0,18	-0,09	0,33	0,59	0,92	1,20	1,44

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	836	1,03	809	3,29%
DOW JONES	31.802	0,97	30.606	3,91%
S&P 500	3.821	-0,54	3.756	1,74%
NASDAQ	12.609	-2,41	12.888	-2,17%
DAX	14.390	0,07	13.719	4,90%
FTSE	6.745	0,39	6.461	4,40%
NIKKEI	29.028	0,99	27.444	5,77%
BRENT	68,66	0,62	51,8	32,55%
GOLD \$	1.703	1,15	1.899	-10,31%

BOND FUTURES

	bond futures	PRICE
BUND		171,2
BOBL		134,84
SCHATZ		112,07
US LONG BOND		157,97
US 10Y		133,38
US 5Y		123,70
US 2Y		110,36

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

