

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	1,204	-0,18	USDJPY	107,325	0,28	EURUSD	1,222	-1,44%
EURGBP	0,8642	-0,03	USDGBP	0,7178	0,13	EURGBP	0,894	-3,33%
EURJPY	129,23	0,10	USDCHF	0,92225	0,25	EURJPY	126,2	2,40%
EURCHF	1,110	0,08				EURCHF	1,081	2,72%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,560	-0,336	-0,546	-0,517	-0,194	-0,482		
USA	(0,00 / 0,25)	USD	0,108	0,148	0,183	0,207		0,279		
JAPAN	- 0,10	JPY	-0,067	-0,048	-0,083	-0,046				
BANK OF ENGLAND	0,10	GBP	0,048	0,059	0,067	0,093				
SWITZERLAND	-0,75	CHF	-0,800	-0,777	-0,748	-0,696				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,141	0,722	1,471			2,246
GREEK TREASURY		0,365	0,963	1,264	1,484	
GERMAN TREASURY	-0,682	-0,611	-0,301	-0,030	-0,025	0,206
JAPANESE TREAS	-0,118	-0,073	0,132	0,334	0,520	0,715
U.K TREASURY	0,077	0,352	0,757	1,116	1,276	1,315
ESM TREASURY	-0,591	-0,514	-0,176	0,240	0,398	0,497

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,510	-0,445	-0,326	-0,185	0,019	0,272	0,387	0,400
USD SWAP	0,192	0,400	0,835	1,197	1,541	1,822	1,931	1,989
JPY SWAP	-0,045	-0,026	0,015	0,068	0,159	0,316	0,430	0,558
GBP SWAP	0,096	0,386	0,609	0,775	0,961	1,117	1,161	1,147
CHF SWAP	-0,683	-0,579	-0,407	-0,228	0,010	0,235	0,328	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)
GGB 3,50%	01/23	2Y	106,90	-0,13	-1	-1
GGB 3,45%	04/24	3Y	110,79	-0,06	-2	1
GGB 3,375%	02/25	4Y	112,68	0,15	-2	7
GGB 1,875%	07/26	5Y	108,10	0,35	-2	16
GGB 3,75%	01/28	7Y	121,01	0,63	-3	20
GGB 0,75%	06/31	10Y	97,97	0,96	-3	15
GGB 1,875%	02/35	15Y	107,93	1,25	-4	37
GGB 4%	01/37	16Y	137,73	1,35	-5	36
GGB 4,20%	01/42	21Y	148,74	1,47	-5	38

HELLENIC REPUBLIC T-BILLS

	Tenor	LAST MID PRICE	MID YIELD
	3M	100,02	-0,22
	6M	100,07	-0,23
	12M	100,14	-0,18

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	96	16	57	55	25
10Y	126	7	57	68	21
15Y	129	3	57	59	14

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,18	-0,06	0,35	0,63	0,96	1,25	1,47

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	816	0,09	809	0,84%
DOW JONES	31.270	-0,39	30.606	2,17%
S&P 500	3.820	-1,31	3.756	1,69%
NASDAQ	12.998	-2,70	12.888	0,85%
DAX	13.999	-0,58	13.719	2,04%
FTSE	6.598	-1,16	6.461	2,13%
NIKKEI	28.930	-2,13	27.444	5,41%
BRENT	63,58	-0,76	51,8	22,74%
GOLD \$	1.710	-0,05	1.899	-9,91%

BOND FUTURES

	bond futures	PRICE
	BUND	174,1
	BOBL	134,55
	SCHATZ	112,215
	US LONG BOND	160,34
	US 10Y	134,19
	US 5Y	124,70
	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

