

FOREIGN EXCHANGE

	LAST MID PRICE	Price change 1 day percent		LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
SPOT			SPOT						
EURUSD	1,199	-0,39	USDJPY	105,215	0,18	EURUSD	1,222	-1,87%	
EURGBP	0,8821	0,00	USDGBP	0,73575	0,40	EURGBP	0,894	-1,33%	
EURJPY	126,15	-0,21	USDCHF	0,90185	0,31	EURJPY	126,2	-0,04%	
EURCHF	1,081	-0,08				EURCHF	1,081	0,02%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,563	-0,336	-0,540	-0,526	-0,194	-0,515
USA	(0,00 / 0,25)	USD	0,115	0,155	0,192	0,217		0,304
JAPAN	- 0,10	JPY	-0,057	-0,061	-0,094	-0,060		
BANK OF ENGLAND	0,10	GBP	0,028	0,036	0,040	0,047		
SWITZERLAND	-0,75	CHF	-0,799	-0,786	-0,760	-0,723		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,115	0,458	1,132			1,920
GREEK TREASURY			0,014	0,632	0,952	1,020	
GERMAN TREASURY		-0,712	-0,695	-0,467	-0,282	-0,232	-0,010
JAPANESE TREAS		-0,115	-0,106	0,061	0,273	0,458	0,662
U.K TREASURY		-0,083	0,000	0,370	0,593	0,882	0,945
ESM TREASURY		-0,648	-0,580	-0,323	0,044	0,192	0,203

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,531	-0,499	-0,412	-0,308	-0,145	0,072	0,175	0,181
USD SWAP		0,184	0,279	0,573	0,875	1,198	1,484	1,609	1,689
JPY SWAP		-0,061	-0,054	-0,033	0,004	0,081	0,231	0,356	0,493
GBP SWAP		0,017	0,185	0,319	0,434	0,582	0,729	0,785	0,794
CHF SWAP		-0,726	-0,660	-0,518	-0,370	-0,175	0,025	0,105	0,015

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 4,375%	8/22	2Y	106,74	-0,18	0	-2	3M	100,06	-0,34
GGB 3,50%	01/23	3Y	107,24	-0,15	0	-4			
GGB 3,375%	02/25	5Y	113,55	0,00	-1	-7			
GGB 1,875%	07/26	6Y	109,56	0,11	-2	-8	6M	100,12	-0,29
GGB 2%	04/27	7Y	110,67	0,26	-1	-5			
GGB 0,75%	06/31	10Y	100,14	0,74	0	-7			
GGB 1,875%	02/35	15Y	112,16	0,94	0	7	12M	100,21	-0,25
GGB 4%	01/37	17Y	143,92	1,01	0	2			
GGB 4,20%	01/42	22Y	157,04	1,13	0	4			

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	71	-9	35	45	1	63
10Y	120	1	61	68	16	98
15Y	123	-3	49	54	1	99

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,34	-0,29	-0,25	-0,15	0,01	0,27	0,74	0,95	1,02

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	761	-0,39	809	-5,89%					
DOW JONES	30.724	0,12	30.606	0,38%		BUND	176,45		
S&P 500	3.830	0,10	3.756	1,97%		BOBL	134,99		
NASDAQ	13.611	-0,02	12.888	5,60%		SCHATZ	112,26		
DAX	13.962	0,21	13.719	1,77%					
FTSE	6.507	-0,02	6.461	0,71%		US LONG BOND	167,78		
NIKKEI	28.342	-1,06	27.444	3,27%		US 10Y	136,81		
BRENT	58,71	0,43	51,8	13,34%		US 5Y	125,81		
GOLD \$	1.813	-1,13	1.899	-4,50%		US 2Y	110,49		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

