

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	1,229	0,62	USDJPY	102,76	-0,42	EURUSD	1,222	0,61%
EURGBP	0,8985	0,49	USDGBP	0,731	-0,08	EURGBP	0,894	0,50%
EURJPY	126,31	0,18	USDCHF	0,87985	-0,69	EURJPY	126,2	0,08%
EURCHF	1,0814	-0,08				EURCHF	1,081	0,04%

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	-0,545	-0,526	-0,194	-0,499
USA	(0,00 / 0,25)	USD	0,144	0,190	0,238	0,258		0,342
JAPAN	- 0,10	JPY	-0,071	-0,059	-0,083	-0,058		
BANK OF ENGLAND	0,10	GBP	0,019	0,030	0,026	0,030		
SWITZERLAND	-0,75	CHF	-0,813	-0,784	-0,764	-0,725		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,121	0,366	0,930			1,663
GREEK TREASURY			0,083	0,598	0,874	0,991	
GERMAN TREASURY		-0,719	-0,762	-0,610	-0,425	-0,400	-0,199
JAPANESE TREAS		-0,116	-0,108	0,021	0,217	0,404	0,651
U.K TREASURY		-0,162	-0,095	0,171	0,375	0,662	0,722
ESM TREASURY		-0,652	-0,619	-0,438	-0,116	0,016	0,025

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,538	-0,525	-0,481	-0,416	-0,295	-0,109	-0,029	-0,056
USD SWAP		0,191	0,242	0,433	0,660	0,932	1,198	1,326	1,413
JPY SWAP		-0,055	-0,054	-0,043	-0,018	0,045	0,179	0,290	0,428
GBP SWAP		-0,006	0,104	0,186	0,267	0,380	0,500	0,547	0,547
CHF SWAP		-0,729	-0,678	-0,577	-0,463	-0,305	-0,138	-0,080	-0,161

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	107,15	-0,17	-1	-1	3M	100,04	-0,43
GGB 3,50%	01/23	3Y	107,51	-0,13	-1	-1			
GGB 3,375%	02/25	5Y	113,56	0,07	-1	-1			
GGB 1,875%	07/26	6Y	109,33	0,18	-1	-1	6M	100,23	-0,46
GGB 2%	04/27	7Y	110,60	0,30	-2	-2			
GGB 1,5%	06/30	10Y	108,32	0,59	-3	-3			
GGB 1,875%	02/35	15Y	113,36	0,86	-1	-1	12M	100,16	-0,17
GGB 4%	01/37	17Y	144,72	0,98	-1	-1			
GGB 4,20%	01/42	22Y	158,38	1,09	-1	-1			

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	85	-11	49	52	11	76
10Y	121	-41	57	58	7	97
15Y	130	-61	54	50	-3	107

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,46	-0,17	-0,13	0,08	0,31	0,60	0,87	0,99

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	822	1,63	809	1,63%					
DOW JONES	30.606	0,65	30.606	0,00%		BUND	178,29		
S&P 500	3.756	0,64	3.756	0,00%		BOBL	135,36		
NASDAQ	12.888	0,14	12.888	0,00%		SCHATZ	112,315		
DAX	13.893	1,27	13.719	1,27%					
FTSE	6.638	2,75	6.461	2,75%		US LONG BOND	172,72		
NIKKEI	27.258	-0,68	27.444	-0,68%		US 10Y	137,98		
BRENT	52,57	1,49	51,8	1,49%		US 5Y	126,13		
GOLD \$	1.930	1,67	1.899	1,67%		US 2Y	110,48		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

