

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	1,206	-0,16	USDJPY	103,755	-0,11	EURUSD	1,222	-1,26%
EURGBP	0,8904	0,12	USDGBP	0,7381	0,27	EURGBP	0,894	-0,40%
EURJPY	125,17	-0,27	USDCHF	0,89155	0,03	EURJPY	126,2	-0,82%
EURCHF	1,076	-0,08				EURCHF	1,081	-0,51%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,557	-0,336	-0,552	-0,532	-0,194	-0,508
USA	(0,00 / 0,25)	USD	0,130	0,166	0,223	0,248		0,323
JAPAN	- 0,10	JPY	-0,062	-0,055	-0,075	-0,054		
BANK OF ENGLAND	0,10	GBP	0,029	0,029	0,028	0,041		
SWITZERLAND	-0,75	CHF	-0,811	-0,786	-0,770	-0,725		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,133	0,450	1,084			1,833
GREEK TREASURY		0,097	0,696	0,984	1,109	
GERMAN TREASURY	-0,715	-0,717	-0,520	-0,348	-0,314	-0,104
JAPANESE TREAS	-0,110	-0,089	0,055	0,241	0,442	0,660
U.K TREASURY	-0,128	-0,036	0,302	0,524	0,817	0,880
ESM TREASURY	-0,654	-0,604	-0,392	-0,049	0,083	0,089

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,536	-0,514	-0,448	-0,363	-0,219	-0,024	0,066	0,052
USD SWAP	0,194	0,270	0,526	0,790	1,087	1,370	1,495	1,582
JPY SWAP	-0,059	-0,055	-0,034	-0,004	0,066	0,214	0,336	0,479
GBP SWAP	-0,004	0,136	0,257	0,364	0,504	0,646	0,703	0,709
CHF SWAP	-0,729	-0,669	-0,550	-0,424	-0,258	-0,083	-0,023	-0,115

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	106,98	-0,18	0	-2	3M	100,07	-0,32
GGB	3,50%	01/23	3Y	107,37	-0,13	0	-1			
GGB	3,375%	02/25	5Y	113,40	0,08	1	0			
GGB	1,875%	07/26	6Y	109,17	0,20	1	1	6M	100,11	-0,25
GGB	2%	04/27	7Y	110,37	0,32	2	0			
GGB	1,5%	06/30	10Y	107,45	0,68	3	6			
GGB	1,875%	02/35	15Y	111,86	0,97	3	9	12M	100,16	-0,17
GGB	4%	01/37	17Y	142,75	1,08	3	9			
GGB	4,20%	01/42	22Y	155,67	1,19	2	10			

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	81	1	44	52	2	73
10Y	122	3	61	67	5	99
15Y	133	7	58	61	-2	109

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,17	-0,13	0,10	0,35	0,70	0,98	1,11

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	787	-0,35	809	-2,67%				
DOW JONES	30.814	-0,57	30.606	0,68%	BUND		177,31	
S&P 500	3.768	-0,72	3.756	0,32%	BOBL		135,16	
NASDAQ	12.999	-0,87	12.888	0,86%	SCHATZ		112,295	
DAX	13.822	0,25	13.719	0,75%				
FTSE	6.723	-0,19	6.461	4,06%	US LONG BOND		168,78	
NIKKEI	28.242	-0,97	27.444	2,91%	US 10Y		136,84	
BRENT	55,00	-0,18	51,8	6,18%	US 5Y		125,70	
GOLD \$	1.836	0,42	1.899	-3,29%	US 2Y		110,45	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

