

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	1,214	0,27	USDJPY	103,455	-0,08	EURUSD	1,222	-0,63%	
EURGBP	0,8835	-0,34	USDGBP	0,72785	-0,63	EURGBP	0,894	-1,17%	
EURJPY	125,60	0,20	USDCHF	0,88675	-0,32	EURJPY	126,2	-0,48%	
EURCHF	1,077	-0,05				EURCHF	1,081	-0,42%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,561	-0,336	-0,548	-0,528	-0,194	-0,502
USA	(0,00 / 0,25)	USD	0,130	0,166	0,224	0,236		0,313
JAPAN	- 0,10	JPY	-0,057	-0,050	-0,071	-0,054		
BANK OF ENGLAND	0,10	GBP	0,027	0,032	0,027	0,038		
SWITZERLAND	-0,75	CHF	-0,811	-0,788	-0,771	-0,726		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,129	0,445	1,080			1,830
GREEK TREASURY			0,041	0,616	0,872	0,999	
GERMAN TREASURY		-0,708	-0,722	-0,530	-0,362	-0,326	-0,118
JAPANESE TREAS		-0,120	-0,106	0,043	0,236	0,435	0,647
U.K TREASURY		-0,111	-0,030	0,299	0,520	0,815	0,878
ESM TREASURY		-0,649	-0,600	-0,390	-0,047	0,088	0,094

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,533	-0,508	-0,443	-0,359	-0,217	-0,021	0,070	0,060
USD SWAP		0,198	0,273	0,525	0,793	1,088	1,363	1,490	1,573
JPY SWAP		-0,070	-0,071	-0,054	-0,021	0,051	0,199	0,323	0,465
GBP SWAP		0,006	0,154	0,269	0,372	0,505	0,645	0,703	0,710
CHF SWAP		-0,730	-0,669	-0,550	-0,423	-0,253	-0,075	-0,015	-0,110

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	106,97	-0,21	-1	-5	3M	100,07	-0,32
GGB 3,50%	01/23	3Y	107,39	-0,16	-2	-5			
GGB 3,375%	02/25	5Y	113,61	0,02	-2	-6			
GGB 1,875%	07/26	6Y	109,45	0,15	-1	-4	6M	100,11	-0,25
GGB 2%	04/27	7Y	110,69	0,27	-1	-5			
GGB 1,5%	06/30	10Y	108,19	0,60	-4	-2			
GGB 1,875%	02/35	15Y	113,42	0,86	-5	-2	12M	100,12	-0,14
GGB 4%	01/37	17Y	144,71	0,97	-5	-1			
GGB 4,20%	01/42	22Y	158,08	1,09	-5	0			

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	76	-4	40	48	1	67
10Y	115	-4	55	60	2	92
15Y	123	-3	48	51	-8	99

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,14	-0,16	0,04	0,28	0,62	0,87	1,00

STOCK MARKETS-BOND FUTURES

STOCK MARKETS	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)	BOND FUTURES	PRICE
ATHENS GENERAL INDEX	0,14	809	-0,88%		
DOW JONES	0,83	30.606	1,90%	BUND	177,46
S&P 500	1,39	3.756	2,55%	BOBL	135,17
NASDAQ	1,97	12.888	4,41%	SCHATZ	112,275
DAX	0,29	13.719	1,77%		
FTSE	-0,06	6.461	4,27%	US LONG BOND	169,22
NIKKEI	0,82	27.444	4,78%	US 10Y	137,02
BRENT	-0,75	51,8	7,45%	US 5Y	125,77
GOLD \$	-0,06	1.899	-1,48%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

