

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	1,218	0,10	USDJPY	103,645	0,16	EURUSD	1,222	-0,34%
EURGBP	0,8903	0,51	USDGBP	0,73115	0,43	EURGBP	0,894	-0,42%
EURJPY	126,20	0,22	USDCHF	0,88485	-0,05	EURJPY	126,2	0,00%
EURCHF	1,077	0,03				EURCHF	1,081	-0,34%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,559	-0,336	-0,543	-0,532	-0,194	-0,506
USA	(0,00 / 0,25)	USD	0,129	0,169	0,222	0,238		0,317
JAPAN	- 0,10	JPY	-0,057	-0,053	-0,071	-0,059		
BANK OF ENGLAND	0,10	GBP	0,030	0,034	0,033	0,042		
SWITZERLAND	-0,75	CHF	-0,811	-0,791	-0,766	-0,724		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,123	0,447	1,103			1,861
GREEK TREASURY		0,105	0,716	0,989	1,114	
GERMAN TREASURY	-0,703	-0,702	-0,498	-0,325	-0,286	-0,076
JAPANESE TREAS	-0,125	-0,107	0,049	0,250	0,446	0,655
U.K TREASURY	-0,109	-0,019	0,329	0,551	0,846	0,909
ESM TREASURY	-0,640	-0,587	-0,365	-0,015	0,123	0,131

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,527	-0,497	-0,427	-0,337	-0,190	0,012	0,106	0,098
USD SWAP	0,192	0,270	0,532	0,812	1,118	1,398	1,525	1,609
JPY SWAP	-0,068	-0,066	-0,048	-0,015	0,058	0,206	0,333	0,473
GBP SWAP	0,008	0,159	0,283	0,394	0,534	0,677	0,734	0,742
CHF SWAP	-0,727	-0,661	-0,533	-0,400	-0,223	-0,043	0,006	-0,084

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	106,88	-0,17	3	-1	3M	100,07	-0,33
GGB	3,50%	01/23	3Y	107,28	-0,11	3	0			
GGB	3,375%	02/25	5Y	113,40	0,06	2	-1			
GGB	1,875%	07/26	6Y	109,11	0,20	3	1	6M	100,11	-0,25
GGB	2%	04/27	7Y	110,20	0,34	5	3			
GGB	1,5%	06/30	10Y	107,26	0,70	5	8			
GGB	1,875%	02/35	15Y	111,82	0,97	5	9	12M	100,12	-0,14
GGB	4%	01/37	17Y	142,62	1,09	5	10			
GGB	4,20%	01/42	22Y	155,42	1,20	5	11			

GREEK BONDS SPREAD(in bp) VS

	GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE
MATURITY						
5Y	81	1	41	49	-7	71
10Y	121	2	57	62	-4	98
15Y	131	5	52	55	-12	106

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,25	-0,14	-0,11	0,11	0,37	0,72	0,99	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	784	-1,58	809	-3,06%				
DOW JONES	31.176	-0,04	30.606	1,86%	BUND		176,9	
S&P 500	3.853	0,03	3.756	2,58%	BOBL		135,05	
NASDAQ	13.531	0,55	12.888	4,99%	SCHATZ		112,26	
DAX	13.833	-0,53	13.719	0,83%				
FTSE	6.693	-0,33	6.461	3,61%	US LONG BOND		168,56	
NIKKEI	28.631	-0,44	27.444	4,33%	US 10Y		136,89	
BRENT	55,41	-1,23	51,8	6,97%	US 5Y		125,77	
GOLD \$	1.863	-0,36	1.899	-1,86%	US 2Y		110,47	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

