

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	1,212	-0,32	USDJPY	103,795	0,16	EURUSD	1,222	-0,79%
EURGBP	0,8826	-0,30	USDGBP	0,72815	0,01	EURGBP	0,894	-1,28%
EURJPY	125,81	-0,15	USDCHF	0,88855	0,20	EURJPY	126,2	-0,31%
EURCHF	1,077	-0,12				EURCHF	1,081	-0,36%

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	-0,543	-0,521	-0,194	-0,493
USA	(0,00 / 0,25)	USD	0,128	0,158	0,213	0,233		0,312
JAPAN	- 0,10	JPY	-0,057	-0,054	-0,073	-0,071		
BANK OF ENGLAND	0,10	GBP	0,026	0,031	0,033	0,041		
SWITZERLAND	-0,75	CHF	-0,810	-0,790	-0,760	-0,723		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,121	0,426	1,042			1,804
GREEK TREASURY		0,061	0,687	0,970	1,039	
GERMAN TREASURY	-0,725	-0,736	-0,532	-0,363	-0,323	-0,110
JAPANESE TREAS	-0,118	-0,099	0,049	0,250	0,449	0,657
U.K TREASURY	-0,126	-0,049	0,282	0,503	0,795	0,856
ESM TREASURY	-0,653	-0,602	-0,384	-0,036	0,098	0,106

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,533	-0,510	-0,442	-0,355	-0,208	-0,009	0,084	0,079
USD SWAP	0,189	0,262	0,516	0,784	1,079	1,356	1,480	1,562
JPY SWAP	-0,066	-0,061	-0,044	-0,013	0,059	0,211	0,340	0,486
GBP SWAP	0,003	0,149	0,259	0,360	0,494	0,633	0,689	0,694
CHF SWAP	-0,728	-0,672	-0,558	-0,427	-0,250	-0,068	-0,007	-0,103

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	106,82	-0,15	1	1	3M	100,06	-0,32
GGB	3,50%	01/23	3Y	107,26	-0,12	0	0			
GGB	3,375%	02/25	5Y	113,44	0,05	0	-3			
GGB	1,875%	07/26	6Y	109,24	0,18	0	-1	6M	100,11	-0,25
GGB	2%	04/27	7Y	110,41	0,31	0	-1			
GGB	1,5%	06/30	10Y	107,42	0,68	1	6			
GGB	1,875%	02/35	15Y	111,94	0,96	1	8	12M	100,16	-0,18
GGB	4%	01/37	17Y	143,68	1,03	0	4			
GGB	4,20%	01/42	22Y	156,71	1,15	0	5			

GREEK BONDS SPREAD(in bp) VS

	GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	80	0	43	51	-1	71
10Y	122	3	62	66	5	99
15Y	133	7	58	60	-3	108

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,25	-0,18	-0,12	0,06	0,32	0,69	0,97	1,04

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	768	0,37	809	-5,12%				
DOW JONES	30.937	-0,07	30.606	1,08%	BUND		177,58	
S&P 500	3.850	-0,15	3.756	2,49%	BOBL		135,27	
NASDAQ	13.626	-0,07	12.888	5,72%	SCHATZ		112,31	
DAX	13.828	-0,31	13.719	0,80%				
FTSE	6.654	0,01	6.461	3,00%	US LONG BOND		169,81	
NIKKEI	28.635	0,31	27.444	4,34%	US 10Y		137,33	
BRENT	56,25	0,61	51,8	8,59%	US 5Y		125,95	
GOLD \$	1.845	-0,30	1.899	-2,81%	US 2Y		110,48	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

