

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	1,211	-0,09	USDJPY	104,905	0,63	EURUSD	1,222	-0,87%
EURGBP	0,8861	0,28	USDGBP	0,7317	0,40	EURGBP	0,894	-0,89%
EURJPY	127,05	0,53	USDCHF	0,89005	0,16	EURJPY	126,2	0,67%
EURCHF	1,078	0,05				EURCHF	1,081	-0,29%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,567	-0,336	-0,543	-0,526	-0,194
USA	(0,00 / 0,25)	USD	0,121	0,159	0,212	0,228	0,312
JAPAN	- 0,10	JPY	-0,057	-0,055	-0,090	-0,070	
BANK OF ENGLAND	0,10	GBP	0,027	0,036	0,039	0,046	
SWITZERLAND	-0,75	CHF	-0,808	-0,792	-0,766	-0,726	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,117	0,435	1,071			1,833
GREEK TREASURY		0,053	0,676	0,964	1,024	
GERMAN TREASURY	-0,730	-0,732	-0,512	-0,335	-0,288	-0,069
JAPANESE TREAS	-0,111	-0,109	0,054	0,266	0,461	0,664
U.K TREASURY	-0,104	-0,030	0,311	0,530	0,819	0,877
ESM TREASURY	-0,660	-0,603	-0,362	-0,001	0,136	0,147

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,542	-0,516	-0,438	-0,342	-0,184	0,027	0,125	0,124
USD SWAP	0,184	0,264	0,528	0,807	1,111	1,388	1,512	1,591
JPY SWAP	-0,068	-0,059	-0,040	-0,006	0,066	0,222	0,353	0,501
GBP SWAP	0,001	0,160	0,279	0,385	0,523	0,662	0,715	0,720
CHF SWAP	-0,740	-0,680	-0,553	-0,415	-0,230	-0,040	0,025	-0,070

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)	HELLENIC REPUBLIC T-BILLS	
GGB 4,375%	8/22	2Y	106,77	-0,15	0	1	3M	100,05	-0,29
GGB 3,50%	01/23	3Y	107,23	-0,12	0	0			
GGB 3,375%	02/25	5Y	113,44	0,04	0	-3			
GGB 1,875%	07/26	6Y	109,27	0,17	0	-2	6M	100,13	-0,30
GGB 2%	04/27	7Y	110,43	0,30	-1	-1			
GGB 1,5%	06/30	10Y	107,52	0,67	-1	5			
GGB 1,875%	02/35	15Y	112,02	0,95	0	8	12M	100,21	-0,24
GGB 4%	01/37	17Y	143,91	1,01	-1	3			
GGB 4,20%	01/42	22Y	157,00	1,13	-1	4			

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	79	-2	42	51	0	70
10Y	119	0	59	64	4	95
15Y	130	4	55	57	-3	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,30	-0,24	-0,12	0,05	0,31	0,68	0,96	1,02

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		744	-1,30	809	-7,98%				
DOW JONES		30.603	0,99	30.606	-0,01%		BUND	177,23	
S&P 500		3.787	0,98	3.756	0,83%		BOBL	135,26	
NASDAQ		13.337	0,50	12.888	3,48%		SCHATZ	112,325	
DAX		13.538	-0,94	13.719	-1,32%				
FTSE		6.466	-0,92	6.461	0,09%		US LONG BOND	169,22	
NIKKEI		27.663	-1,89	27.444	0,80%		US 10Y	137,14	
BRENT		55,81	0,50	51,8	7,74%		US 5Y	125,91	
GOLD \$		1.850	0,35	1.899	-2,59%		US 2Y	110,48	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

