

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	1,208	-0,50	USDJPY	104,935	0,20	EURUSD	1,222	-1,16%
EURGBP	0,8811	-0,55	USDGBP	0,72965	0,00	EURGBP	0,894	-1,44%
EURJPY	126,71	-0,31	USDCHF	0,89595	0,57	EURJPY	126,2	0,40%
EURCHF	1,082	0,12				EURCHF	1,081	0,08%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,571	-0,336	-0,548	-0,531	-0,194	-0,512
USA	(0,00 / 0,25)	USD	0,120	0,161	0,202	0,223		0,311
JAPAN	- 0,10	JPY	-0,056	-0,054	-0,095	-0,068		
BANK OF ENGLAND	0,10	GBP	0,026	0,037	0,039	0,044		
SWITZERLAND	-0,75	CHF	-0,812	-0,792	-0,761	-0,726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,105	0,423	1,071			1,836
GREEK TREASURY		0,053	0,663	0,962	1,022	
GERMAN TREASURY	-0,730	-0,736	-0,522	-0,346	-0,297	-0,080
JAPANESE TREAS	-0,113	-0,105	0,059	0,280	0,473	0,677
U.K TREASURY	-0,106	-0,029	0,319	0,539	0,827	0,889
ESM TREASURY	-0,659	-0,605	-0,369	-0,007	0,132	0,140

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,538	-0,515	-0,443	-0,347	-0,190	0,020	0,117	0,116
USD SWAP	0,177	0,258	0,527	0,810	1,116	1,392	1,515	1,593
JPY SWAP	-0,069	-0,061	-0,041	-0,006	0,069	0,226	0,359	0,507
GBP SWAP	0,010	0,170	0,288	0,393	0,531	0,673	0,729	0,734
CHF SWAP	-0,733	-0,673	-0,553	-0,413	-0,223	-0,028	0,045	-0,042

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	106,75	-0,14	0	1	3M	100,07	-0,38
GGB	3,50%	01/23	3Y	107,22	-0,12	0	0			
GGB	3,375%	02/25	5Y	113,43	0,04	0	-3			
GGB	1,875%	07/26	6Y	109,29	0,17	-1	-2	6M	100,13	-0,31
GGB	2%	04/27	7Y	110,45	0,30	-1	-2			
GGB	0,75%	06/31	10Y	99,90	0,76	-2	-5			
GGB	1,875%	02/35	15Y	112,05	0,95	-1	8	12M	100,21	-0,24
GGB	4%	01/37	17Y	143,94	1,01	-2	2			
GGB	4,20%	01/42	22Y	157,09	1,13	-2	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	-1	43	51	1	70
10Y	128	9	67	73	15	105
15Y	131	5	55	58	-1	106

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,31	-0,24	-0,12	0,05	0,31	0,76	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	747	-0,34	809	-7,67%				
DOW JONES	29.983	-2,03	30.606	-2,04%	BUND		177,22	
S&P 500	3.714	-1,93	3.756	-1,11%	BOBL		135,22	
NASDAQ	13.071	-2,00	12.888	1,42%	SCHATZ		112,31	
DAX	13.599	1,24	13.719	-0,87%				
FTSE	6.459	0,80	6.461	-0,02%	US LONG BOND		168,97	
NIKKEI	28.091	1,55	27.444	2,36%	US 10Y		137,16	
BRENT	55,40	0,65	51,8	6,95%	US 5Y		125,96	
GOLD \$	1.860	0,65	1.899	-2,05%	US 2Y		110,51	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

