

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	1,201	-0,25	USDJPY	105,065	0,08	EURUSD	1,222	-1,67%	
EURGBP	0,8817	0,05	USDGBP	0,7339	0,31	EURGBP	0,894	-1,38%	
EURJPY	126,22	-0,17	USDCHF	0,89915	0,17	EURJPY	126,2	0,01%	
EURCHF	1,080	-0,06				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	-0,563	-0,336	-0,540	-0,526	-0,194	-0,515
USA	(0,00 / 0,25)	USD	0,113	0,152	0,196	0,215		0,306
JAPAN	- 0,10	JPY	-0,056	-0,058	-0,095	-0,064		
BANK OF ENGLAND	0,10	GBP	0,028	0,035	0,041	0,047		
SWITZERLAND	-0,75	CHF	-0,806	-0,789	-0,761	-0,723		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,117	0,456	1,120			1,897
GREEK TREASURY		0,024	0,639	0,951	1,016	
GERMAN TREASURY	-0,714	-0,700	-0,473	-0,292	-0,240	-0,018
JAPANESE TREAS	-0,113	-0,109	0,058	0,274	0,468	0,671
U.K TREASURY	-0,090	-0,004	0,362	0,585	0,875	0,938
ESM TREASURY	-0,651	-0,586	-0,331	0,031	0,179	0,188

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,531	-0,502	-0,418	-0,316	-0,154	0,061	0,162	0,165
USD SWAP	0,183	0,276	0,568	0,864	1,179	1,460	1,584	1,663
JPY SWAP	-0,064	-0,057	-0,037	-0,001	0,075	0,230	0,360	0,503
GBP SWAP	0,014	0,183	0,313	0,427	0,573	0,719	0,776	0,783
CHF SWAP	-0,728	-0,663	-0,530	-0,385	-0,193	0,011	0,085	-0,008

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	106,77	-0,17	0	-1	3M	100,05	-0,31
GGB 3,50%	01/23	3Y	107,26	-0,15	-1	-3			
GGB 3,375%	02/25	5Y	113,54	0,01	-2	-6			
GGB 1,875%	07/26	6Y	109,47	0,13	-3	-6	6M	100,12	-0,29
GGB 2%	04/27	7Y	110,63	0,27	-3	-5			
GGB 0,75%	06/31	10Y	100,14	0,74	-3	-7			
GGB 1,875%	02/35	15Y	112,19	0,94	-2	6	12M	100,24	-0,27
GGB 4%	01/37	17Y	144,00	1,01	-1	2			
GGB 4,20%	01/42	22Y	157,09	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	72	-8	38	47	2	65
10Y	121	2	62	69	15	98
15Y	124	-2	51	55	1	99

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,29	-0,27	-0,15	0,02	0,28	0,74	0,95	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	763	0,26	809	-5,74%					
DOW JONES	30.687	1,57	30.606	0,26%		BUND	176,58		
S&P 500	3.826	1,39	3.756	1,87%		BOBL	135,04		
NASDAQ	13.613	1,56	12.888	5,62%		SCHATZ	112,275		
DAX	13.903	0,49	13.719	1,34%					
FTSE	6.516	-0,02	6.461	0,85%		US LONG BOND	168,09		
NIKKEI	28.647	1,00	27.444	4,38%		US 10Y	136,83		
BRENT	58,13	1,17	51,8	12,22%		US 5Y	125,83		
GOLD \$	1.837	-0,03	1.899	-3,23%		US 2Y	110,48		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

