

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	0,47	USDJPY	104,645	-0,55	EURUSD	1,222	-0,90%
EURGBP	0,8784	0,18	USDGBP	0,72555	-0,30	EURGBP	0,894	-1,74%
EURJPY	126,70	-0,09	USDCHF	0,89405	-0,55	EURJPY	126,2	0,39%
EURCHF	1,082	-0,06				EURCHF	1,081	0,14%

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	-0,535	-0,519	-0,194	-0,504
USA	(0,00 / 0,25)	USD	0,119	0,156	0,191	0,207		0,304
JAPAN	- 0,10	JPY	-0,051	-0,072	-0,094	-0,057		
BANK OF ENGLAND	0,10	GBP	0,033	0,049	0,048	0,069		
SWITZERLAND	-0,75	CHF	-0,798	-0,785	-0,765	-0,722		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,111	0,467	1,147			1,927
GREEK TREASURY		0,044	0,763	0,990	1,073	
GERMAN TREASURY	-0,712	-0,691	-0,453	-0,263	-0,212	0,010
JAPANESE TREAS	-0,108	-0,096	0,073	0,281	0,461	0,672
U.K TREASURY	-0,034	0,075	0,466	0,693	0,984	1,047
ESM TREASURY	-0,637	-0,570	-0,307	0,073	0,223	0,236

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,522	-0,489	-0,401	-0,293	-0,125	0,100	0,208	0,220
USD SWAP	0,182	0,287	0,587	0,893	1,222	1,515	1,643	1,726
JPY SWAP	-0,060	-0,048	-0,025	0,014	0,096	0,249	0,376	0,519
GBP SWAP	0,053	0,252	0,398	0,523	0,680	0,832	0,893	0,903
CHF SWAP	-0,720	-0,645	-0,500	-0,350	-0,155	0,068	0,153	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)
		3M	100,05	-0,32		
GGB 3,50%	01/23	2Y	107,20	-0,15	0	-4
GGB 3,375%	02/25	4Y	113,40	0,03	0	-4
GGB 1,875%	07/26	5Y	109,38	0,14	0	-5
GGB 2%	04/27	7Y	110,45	0,29	0	-2
GGB 0,75%	06/31	10Y	99,91	0,76	0	-5
GGB 1,875%	02/35	15Y	111,64	0,98	0	10
GGB 4%	01/37	17Y	142,93	1,06	0	8
GGB 4,20%	01/42	22Y	156,07	1,17	0	8

HELLENIC REPUBLIC T-BILLS

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		74	-7	38	47	10	65		
10Y		121	2	63	70	26	99		
15Y		125	-1	53	57	11	92		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,30	-0,25	-0,15	0,04	0,31	0,76	0,99	1,07

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	772	-0,75	809	-4,55%			
DOW JONES	31.386	0,76	30.606	2,55%	BUND	176,29	
S&P 500	3.916	0,74	3.756	4,25%	BOBL	134,98	
NASDAQ	13.988	0,95	12.888	8,53%	SCHATZ	112,255	
DAX	13.970	-0,64	13.719	1,83%			
FTSE	6.516	-0,12	6.461	0,85%	US LONG BOND	167,41	
NIKKEI	29.506	0,40	27.444	7,51%	US 10Y	136,73	
BRENT	60,79	0,38	51,8	17,36%	US 5Y	125,77	
GOLD \$	1.847	0,87	1.899	-2,74%	US 2Y	110,49	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

