

FOREIGN EXCHANGE

	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%)	
SPOT									
EURUSD	1,207	0,23	USDJPY	105,745	-0,12	EURUSD	1,222	-1,23%	
EURGBP	0,8661	-0,30	USDGBP	0,7177	-0,50	EURGBP	0,894	-3,13%	
EURJPY	127,60	0,10	USDCHF	0,89735	-0,17	EURJPY	126,2	1,11%	
EURCHF	1,083	0,09				EURCHF	1,081	0,17%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,552	-0,336	-0,545	-0,521	-0,194	-0,498
USA	(0,00 / 0,25)	USD	0,108	0,154	0,189	0,203		0,303
JAPAN	- 0,10	JPY	-0,067	-0,064	-0,085	-0,050		
BANK OF ENGLAND	0,10	GBP	0,038	0,047	0,056	0,072		
SWITZERLAND	-0,75	CHF	-0,801	-0,781	-0,753	-0,708		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,111	0,555	1,291			2,066
GREEK TREASURY			0,038	0,821	1,054	1,174	
GERMAN TREASURY		-0,688	-0,635	-0,348	-0,149	-0,083	0,155
JAPANESE TREAS		-0,113	-0,083	0,097	0,307	0,488	0,678
U.K TREASURY		-0,031	0,132	0,609	0,852	1,135	1,194
ESM TREASURY		-0,630	-0,543	-0,222	0,186	0,341	0,359

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,517	-0,471	-0,356	-0,224	-0,028	0,212	0,326	0,346
USD SWAP		0,176	0,307	0,678	1,015	1,366	1,661	1,786	1,864
JPY SWAP		-0,049	-0,031	-0,001	0,046	0,131	0,286	0,414	0,551
GBP SWAP		0,067	0,284	0,466	0,622	0,814	0,988	1,052	1,062
CHF SWAP		-0,705	-0,615	-0,460	-0,285	-0,050	0,178	0,280	0,225

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 3,50%	01/23	2Y	107,16	-0,19	0	-7	3M	100,03	-0,25
GGB 3,375%	02/25	4Y	113,32	0,03	0	-5			
GGB 1,875%	07/26	6Y	109,27	0,15	0	-4	6M	100,10	-0,26
GGB 2%	04/27	7Y	110,26	0,32	1	0			
GGB 0,75%	06/31	10Y	99,35	0,82	1	1			
GGB 1,875%	02/35	15Y	110,75	1,04	0	17	12M	100,19	-0,24
GGB 4%	01/37	16Y	141,09	1,16	1	17			
GGB 4,20%	01/42	21Y	153,58	1,27	1	18			

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	67	-13	29	27	1	57
10Y	116	-3	51	61	21	92
15Y	120	-6	46	48	9	84

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,26	-0,24	-0,19	0,04	0,33	0,82	1,05	1,27

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	790	0,15	809	-2,35%					
DOW JONES	31.613	0,29	30.606	3,29%		BUND	174,78		
S&P 500	3.931	-0,03	3.756	4,67%		BOBL	134,65		
NASDAQ	13.966	-0,58	12.888	8,36%		SCHATZ	112,225		
DAX	13.923	0,10	13.719	1,49%					
FTSE	6.650	-0,90	6.461	2,94%		US LONG BOND	164,47		
NIKKEI	30.236	-0,19	27.444	10,17%		US 10Y	135,83		
BRENT	64,55	0,33	51,8	24,61%		US 5Y	125,45		
GOLD \$	1.783	0,40	1.899	-6,08%		US 2Y	110,50		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

