

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	1,213	0,35	USDJPY	105,39	-0,25	EURUSD	1,222	-0,68%	
EURGBP	0,8674	0,25	USDGBP	0,71485	-0,10	EURGBP	0,894	-2,98%	
EURJPY	127,89	0,09	USDCHF	0,89415	-0,20	EURJPY	126,2	1,34%	
EURCHF	1,085	0,16				EURCHF	1,081	0,36%	

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	0,111	0,148	0,181	0,198		0,296
JAPAN	- 0,10	JPY	-0,065	-0,060	-0,081	-0,049		
BANK OF ENGLAND	0,10	GBP	0,040	0,049	0,056	0,076		
SWITZERLAND	-0,75	CHF	-0,800	-0,779	-0,757	-0,708		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,109	0,560	1,304			2,093
GREEK TREASURY		0,115	0,896	1,143	1,262	
GERMAN TREASURY	-0,683	-0,615	-0,324	-0,120	-0,054	0,184
JAPANESE TREAS	-0,105	-0,074	0,109	0,323	0,504	0,690
U.K TREASURY	-0,028	0,159	0,647	0,889	1,169	1,227
ESM TREASURY	-0,625	-0,527	-0,195	0,217	0,366	0,386

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,514	-0,460	-0,337	-0,199	0,000	0,243	0,356	0,374
USD SWAP	0,174	0,311	0,687	1,031	1,386	1,683	1,808	1,885
JPY SWAP	-0,046	-0,024	0,011	0,058	0,143	0,296	0,420	0,553
GBP SWAP	0,070	0,304	0,496	0,660	0,849	1,023	1,079	1,083
CHF SWAP	-0,690	-0,593	-0,428	-0,250	-0,020	0,210	0,308	0,253

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	107,09	-0,16	0	-4	3M	100,03	-0,22
GGB 3,375%	02/25	4Y	113,00	0,10	2				
GGB 1,875%	07/26	6Y	108,75	0,24	3	5	6M	100,08	-0,23
GGB 2%	04/27	7Y	109,73	0,40	2	8			
GGB 0,75%	06/31	10Y	98,62	0,89	2	8			
GGB 1,875%	02/35	15Y	109,55	1,13	3	25	12M	100,15	-0,18
GGB 4%	01/37	16Y	139,54	1,25	3	26			
GGB 4,20%	01/42	21Y	151,50	1,36	4	27			

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	73	-7	34	32	6	64
10Y	121	2	54	64	25	96
15Y	126	0	51	52	13	89

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,18	-0,16	0,12	0,41	0,89	1,14	1,36

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	788	0,78	809	-2,56%					
DOW JONES	31.493	-0,38	30.606	2,90%		BUND	174,45		
S&P 500	3.914	-0,44	3.756	4,20%		BOBL	134,53		
NASDAQ	13.865	-0,72	12.888	7,58%		SCHATZ	112,21		
DAX	13.973	0,62	13.719	1,85%					
FTSE	6.631	0,21	6.461	2,64%		US LONG BOND	164,16		
NIKKEI	30.018	-0,72	27.444	9,38%		US 10Y	135,73		
BRENT	63,44	-0,77	51,8	22,47%		US 5Y	125,43		
GOLD \$	1.772	-0,18	1.899	-6,65%		US 2Y	110,50		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

