

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	1,202	-0,22	USDJPY	106,87	0,11	EURUSD	1,222	-1,59%
EURGBP	0,8661	0,09	USDGBP	0,7204	0,32	EURGBP	0,894	-3,12%
EURJPY	128,49	-0,12	USDCHF	0,91765	0,31	EURJPY	126,2	1,81%
EURCHF	1,103	0,07				EURCHF	1,081	2,06%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,553	-0,336	-0,533	-0,508	-0,194	-0,478
USA	(0,00 / 0,25)	USD	0,119	0,148	0,188	0,203		0,284
JAPAN	- 0,10	JPY	-0,066	-0,050	-0,082	-0,051		
BANK OF ENGLAND	0,10	GBP	0,047	0,057	0,066	0,083		
SWITZERLAND	-0,75	CHF	-0,799	-0,771	-0,746	-0,693		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,125	0,695	1,434			2,215
GREEK TREASURY		0,387	1,009	1,320	1,559	
GERMAN TREASURY	-0,684	-0,622	-0,324	-0,108	-0,062	0,159
JAPANESE TREAS	-0,121	-0,071	0,128	0,327	0,513	0,711
U.K TREASURY	0,096	0,355	0,761	1,131	1,297	1,340
ESM TREASURY	-0,596	-0,524	-0,205	0,197	0,345	0,430

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,509	-0,453	-0,337	-0,206	-0,013	0,228	0,335	0,337
USD SWAP	0,182	0,386	0,816	1,173	1,514	1,797	1,907	1,967
JPY SWAP	-0,051	-0,033	0,007	0,058	0,145	0,296	0,410	0,536
GBP SWAP	0,096	0,383	0,611	0,779	0,966	1,120	1,165	1,156
CHF SWAP	-0,677	-0,568	-0,400	-0,228	0,003	0,228	0,323	0,263

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	106,90	-0,11	-1	1	3M	100,02	-0,21
GGB 3,45%	04/24	3Y	110,75	-0,04	0	4			
GGB 3,375%	02/25	4Y	112,64	0,16	-1	9			
GGB 1,875%	07/26	5Y	107,98	0,38	0	19	6M	100,07	-0,22
GGB 3,75%	01/28	7Y	120,73	0,67	0	24			
GGB 0,75%	06/31	10Y	97,53	1,00	0	19			
GGB 1,875%	02/35	15Y	107,19	1,31	-1	43	12M	100,14	-0,18
GGB 4%	01/37	16Y	136,55	1,42	0	43			
GGB 4,20%	01/42	21Y	147,10	1,55	0	45			

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	100	20	60	58	30	93
10Y	133	14	65	75	30	109
15Y	143	17	66	69	24	109

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,22	-0,18	-0,04	0,38	0,67	1,00	1,32	1,55

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	805	0,26	809	-0,53%				
DOW JONES	31.536	1,95	30.606	3,04%	BUND		174,41	
S&P 500	3.902	2,38	3.756	3,88%	BOBL		134,61	
NASDAQ	13.589	3,01	12.888	5,44%	SCHATZ		112,225	
DAX	14.033	0,15	13.719	2,29%				
FTSE	6.621	0,49	6.461	2,48%	US LONG BOND		160,72	
NIKKEI	29.408	-0,86	27.444	7,16%	US 10Y		134,41	
BRENT	63,70	0,02	51,8	22,97%	US 5Y		124,83	
GOLD \$	1.727	0,11	1.899	-9,04%	US 2Y		110,48	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

