

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	1,193	0,02	USDJPY	109,21	0,08	EURUSD	1,222	-2,34%
EURGBP	0,863	0,56	USDGBP	0,72335	0,57	EURGBP	0,894	-3,47%
EURJPY	130,30	0,08	USDCHF	0,92765	0,03	EURJPY	126,2	3,24%
EURCHF	1,107	-0,03				EURCHF	1,081	2,38%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,548	-0,336	-0,539	-0,514	-0,194	-0,483
USA	(0,00 / 0,25)	USD	0,106	0,137	0,190	0,194		0,278
JAPAN	- 0,10	JPY	-0,067	-0,056	-0,085	-0,051		
BANK OF ENGLAND	0,10	GBP	0,051	0,066	0,080	0,102		
SWITZERLAND	-0,75	CHF	-0,801	-0,783	-0,757	-0,711		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,155	0,831	1,606			2,353
GREEK TREASURY		0,212	0,826	1,098	1,359	
GERMAN TREASURY	-0,692	-0,647	-0,341	-0,061	-0,052	0,189
JAPANESE TREAS	-0,141	-0,095	0,105	0,305	0,489	0,678
U.K TREASURY	0,099	0,375	0,790	1,157	1,293	1,323
ESM TREASURY	-0,605	-0,532	-0,196	0,226	0,385	0,488

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,513	-0,461	-0,343	-0,202	0,003	0,261	0,381	0,402
USD SWAP	0,203	0,440	0,915	1,282	1,616	1,889	1,994	2,051
JPY SWAP	-0,056	-0,046	-0,009	0,047	0,145	0,307	0,431	0,564
GBP SWAP	0,106	0,406	0,638	0,805	0,987	1,147	1,191	1,176
CHF SWAP	-0,691	-0,595	-0,428	-0,248	-0,018	0,190	0,283	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	106,93	-0,19	0	-8	3M	100,01	-0,23
GGB 3,45%	04/24	3Y	111,10	-0,19	0	-11			
GGB 3,375%	02/25	4Y	113,15	0,02	0	-6			
GGB 1,875%	07/26	5Y	108,91	0,20	0	1	6M	100,06	-0,22
GGB 3,75%	01/28	7Y	121,95	0,49	1	7			
GGB 0,75%	06/31	10Y	99,30	0,82	0	1			
GGB 1,875%	02/35	15Y	110,13	1,08	1	21	12M	100,14	-0,19
GGB 4%	01/37	16Y	140,35	1,19	1	21			
GGB 4,20%	01/42	21Y	151,58	1,35	1	26			

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	85	5	48	47	22	78
10Y	116	-3	53	65	22	92
15Y	116	-10	49	52	10	85

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,23	-0,22	-0,19	-0,19	0,20	0,49	0,82	1,08	1,35

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	852	0,28	809	5,34%				
DOW JONES	32.953	0,53	30.606	7,67%	BUND		171,83	
S&P 500	3.969	0,65	3.756	5,67%	BOBL		135,15	
NASDAQ	13.460	1,05	12.888	4,43%	SCHATZ		112,105	
DAX	14.517	0,38	13.719	5,82%				
FTSE	6.782	0,48	6.461	4,98%	US LONG BOND		156,34	
NIKKEI	29.921	0,52	27.444	9,03%	US 10Y		133,08	
BRENT	68,16	-1,05	51,8	31,58%	US 5Y		123,76	
GOLD \$	1.732	0,02	1.899	-8,78%	US 2Y		110,37	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

