

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	1,191	0,03	USDJPY	109,125	0,11	EURUSD	1,222	-2,55%
EURGBP	0,8568	-0,01	USDGBP	0,7196	-0,03	EURGBP	0,894	-4,17%
EURJPY	129,93	0,14	USDCHF	0,92595	0,13	EURJPY	126,2	2,95%
EURCHF	1,102	0,17				EURCHF	1,081	1,98%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,556	-0,336	-0,538	-0,515	-0,194	-0,482
USA	(0,00 / 0,25)	USD	0,108	0,138	0,182	0,198		0,281
JAPAN	- 0,10	JPY	-0,063	-0,052	-0,082	-0,052		
BANK OF ENGLAND	0,10	GBP	0,050	0,066	0,080	0,097		
SWITZERLAND	-0,75	CHF	-0,802	-0,786	-0,752	-0,708		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,151	0,839	1,637			2,384
GREEK TREASURY		0,263	0,910	1,199	1,477	
GERMAN TREASURY	-0,689	-0,642	-0,322	-0,039	-0,030	0,214
JAPANESE TREAS	-0,133	-0,089	0,100	0,300	0,491	0,665
U.K TREASURY	0,117	0,394	0,819	1,183	1,322	1,352
ESM TREASURY	-0,604	-0,528	-0,182	0,242	0,401	0,504

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,514	-0,459	-0,338	-0,192	0,019	0,278	0,398	0,419
USD SWAP	0,202	0,446	0,926	1,303	1,645	1,923	2,029	2,088
JPY SWAP	-0,055	-0,044	-0,009	0,045	0,140	0,304	0,429	0,563
GBP SWAP	0,108	0,418	0,660	0,831	1,018	1,180	1,228	1,215
CHF SWAP	-0,698	-0,603	-0,435	-0,253	-0,023	0,190	0,279	0,223

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	-0,19	0	-7	3M	100,01	-0,23
GGB 3,45%	04/24	3Y	111,04	-0,17	0	-9			
GGB 3,375%	02/25	4Y	112,98	0,05	2	-2			
GGB 1,875%	07/26	5Y	108,62	0,25	2	6	6M	100,06	-0,22
GGB 3,75%	01/28	7Y	121,47	0,56	3	13			
GGB 0,75%	06/31	10Y	98,49	0,90	4	9			
GGB 1,875%	02/35	15Y	108,77	1,19	4	31	12M	100,15	-0,21
GGB 4%	01/37	16Y	138,64	1,29	5	31			
GGB 4,20%	01/42	21Y	148,88	1,46	5	37			

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	89	9	52	51	23	83
10Y	123	4	58	70	26	98
15Y	124	-2	55	59	16	93

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,23	-0,22	-0,21	-0,17	0,25	0,56	0,90	1,19	1,46

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	858	-0,27	809	6,05%				
DOW JONES	32.826	-0,39	30.606	7,25%	BUND		171,69	
S&P 500	3.963	-0,16	3.756	5,50%	BOBL		135,13	
NASDAQ	13.472	0,09	12.888	4,53%	SCHATZ		112,105	
DAX	14.556	-0,01	13.719	6,10%				
FTSE	6.782	-0,32	6.461	4,98%	US LONG BOND		155,72	
NIKKEI	29.914	-0,02	27.444	9,00%	US 10Y		133,02	
BRENT	68,16	-0,34	51,8	31,58%	US 5Y		123,72	
GOLD \$	1.735	0,19	1.899	-8,64%	US 2Y		110,38	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

