

FOREIGN EXCHANGE

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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	1,228	0,24	USDJPY	102,835	-0,29	EURUSD	1,222	0,49%
EURGBP	0,9041	0,17	USDGBP	0,73635	-0,04	EURGBP	0,894	1,13%
EURJPY	126,26	-0,06	USDCHF	0,87975	-0,15	EURJPY	126,2	0,04%
EURCHF	1,080	0,05				EURCHF	1,081	-0,08%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,554	-0,336	-0,545	-0,526	-0,194	-0,499
USA	(0,00 / 0,25)	USD	0,144	0,190	0,238	0,258		0,342
JAPAN	- 0,10	JPY	-0,071	-0,059	-0,083	-0,058		
BANK OF ENGLAND	0,10	GBP	0,019	0,030	0,026	0,030		
SWITZERLAND	-0,75	CHF	-0,813	-0,784	-0,764	-0,725		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,117	0,361	0,930			1,678
GREEK TREASURY		0,093	0,640	0,903	1,029	
GERMAN TREASURY	-0,721	-0,756	-0,593	-0,410	-0,384	-0,184
JAPANESE TREAS	-0,128	-0,116	0,011	0,202	0,396	0,643
U.K TREASURY	-0,145	-0,094	0,188	0,399	0,688	0,747
ESM TREASURY	-0,661	-0,624	-0,432	-0,106	0,029	0,038

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,542	-0,531	-0,482	-0,414	-0,286	-0,099	-0,017	-0,042
USD SWAP	0,186	0,234	0,426	0,655	0,929	1,199	1,328	1,419
JPY SWAP	-0,056	-0,056	-0,048	-0,026	0,037	0,169	0,280	0,417
GBP SWAP	-0,016	0,090	0,183	0,274	0,393	0,520	0,570	0,572
CHF SWAP	-0,733	-0,683	-0,580	-0,468	-0,310	-0,138	-0,085	-0,173

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 4,375%	8/22	2Y	107,12	-0,17	0	-1	3M	100,03	-0,38
GGB 3,50%	01/23	3Y	107,48	-0,12	0	0			
GGB 3,375%	02/25	5Y	113,52	0,08	0	0			
GGB 1,875%	07/26	6Y	109,26	0,19	1	0	6M	100,11	-0,22
GGB 2%	04/27	7Y	110,43	0,32	1	1			
GGB 1,5%	06/30	10Y	107,95	0,63	1	1			
GGB 1,875%	02/35	15Y	112,95	0,89	1	2	12M	100,12	-0,13
GGB 4%	01/37	17Y	144,07	1,01	1	3			
GGB 4,20%	01/42	22Y	157,71	1,11	1	2			

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	49	53	9	76
10Y	123	4	61	63	7	100
15Y	131	5	56	53	-3	107

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,22	-0,13	-0,12	0,09	0,34	0,64	0,90	1,03

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		814	-0,96	809	0,66%						
DOW JONES		30.224	-1,25	30.606	-1,25%			BUND	178,06		
S&P 500		3.701	-1,48	3.756	-1,48%			BOBL	135,32		
NASDAQ		12.698	-1,47	12.888	-1,47%			SCHATZ	112,32		
DAX		13.702	-0,18	13.719	-0,12%						
FTSE		6.592	0,31	6.461	2,03%			US LONG BOND	172,59		
NIKKEI		27.159	-0,37	27.444	-1,04%			US 10Y	138,05		
BRENT		51,19	0,20	51,8	-1,18%			US 5Y	126,17		
GOLD \$		1.944	0,06	1.899	2,40%			US 2Y	110,49		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

