

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	1,229	-0,32	USDJPY	103,425	0,36	EURUSD	1,222	0,58%
EURGBP	0,9027	-0,35	USDGBP	0,7345	-0,04	EURGBP	0,894	0,97%
EURJPY	127,10	0,05	USDCHF	0,88165	0,36	EURJPY	126,2	0,71%
EURCHF	1,083	0,03				EURCHF	1,081	0,22%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,573	-0,336	-0,552	-0,524	-0,194	-0,503
USA	(0,00 / 0,25)	USD	0,131	0,182	0,237	0,254		0,330
JAPAN	- 0,10	JPY	-0,075	-0,054	-0,078	-0,053		
BANK OF ENGLAND	0,10	GBP	0,026	0,025	0,026	0,030		
SWITZERLAND	-0,75	CHF	-0,812	-0,779	-0,763	-0,726		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,141	0,437	1,056			1,837
GREEK TREASURY			0,081	0,636	0,902	1,032	
GERMAN TREASURY		-0,701	-0,726	-0,517	-0,364	-0,332	-0,132
JAPANESE TREAS		-0,110	-0,101	0,039	0,234	0,413	0,660
U.K TREASURY		-0,120	-0,062	0,265	0,489	0,786	0,846
ESM TREASURY		-0,653	-0,606	-0,394	-0,062	0,073	0,081

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,536	-0,518	-0,458	-0,380	-0,243	-0,053	0,032	0,008
USD SWAP		0,197	0,268	0,498	0,750	1,042	1,325	1,461	1,557
JPY SWAP		-0,054	-0,051	-0,035	-0,008	0,056	0,198	0,312	0,456
GBP SWAP		-0,010	0,113	0,221	0,321	0,455	0,590	0,648	0,658
CHF SWAP		-0,732	-0,683	-0,573	-0,448	-0,283	-0,109	-0,056	-0,145

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	107,09	-0,18	0	-2	3M	100,07	-0,28
GGB 3,50%	01/23	3Y	107,46	-0,13	-1	-1			
GGB 3,375%	02/25	5Y	113,56	0,06	-1	-2			
GGB 1,875%	07/26	6Y	109,32	0,18	0	-1	6M	100,12	-0,25
GGB 2%	04/27	7Y	110,52	0,31	0	-1			
GGB 1,5%	06/30	10Y	108,03	0,62	1	0			
GGB 1,875%	02/35	15Y	113,04	0,88	1	1	12M	100,13	-0,14
GGB 4%	01/37	17Y	144,21	1,00	0	2			
GGB 4,20%	01/42	22Y	157,76	1,11	0	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	81	1	46	50	7	72
10Y	115	-4	58	61	6	95
15Y	127	1	53	51	-4	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,28	-0,25	-0,14	-0,13	0,08	0,33	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	822	0,97	809	1,55%					
DOW JONES	30.829	1,44	30.606	0,73%		BUND	177,36		
S&P 500	3.748	0,57	3.756	-0,21%		BOBL	135,12		
NASDAQ	12.741	-0,61	12.888	-1,14%		SCHATZ	112,275		
DAX	13.966	0,54	13.719	1,80%					
FTSE	6.833	-0,13	6.461	5,76%		US LONG BOND	169,44		
NIKKEI	27.490	1,60	27.444	0,17%		US 10Y	137,11		
BRENT	54,57	0,50	51,8	5,35%		US 5Y	125,77		
GOLD \$	1.921	0,14	1.899	1,19%		US 2Y	110,44		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

