

**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	1,217	0,15	USDJPY	105,695	0,42	EURUSD	1,222	-0,40%
EURGBP	0,8585	-0,29	USDGBP	0,7056	-0,41	EURGBP	0,894	-3,97%
EURJPY	128,61	0,57	USDCHF	0,90705	0,20	EURJPY	126,2	1,91%
EURCHF	1,104	0,34				EURCHF	1,081	2,09%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,550	-0,336	-0,543	-0,516	-0,194
USA	(0,00 / 0,25)	USD	0,115	0,148	0,176	0,204	0,286
JAPAN	- 0,10	JPY	-0,061	-0,046	-0,074	-0,045	
BANK OF ENGLAND	0,10	GBP	0,040	0,048	0,060	0,079	
SWITZERLAND	-0,75	CHF	-0,793	-0,775	-0,754	-0,705	

**CAPITAL MARKETS**

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,113	0,571	1,357			2,206
GREEK TREASURY		0,139	0,924	1,198	1,416	
GERMAN TREASURY	-0,688	-0,619	-0,319	-0,105	-0,045	0,190
JAPANESE TREAS	-0,093	-0,065	0,126	0,341	0,540	0,724
U.K TREASURY	0,042	0,290	0,735	1,123	1,294	1,350
ESM TREASURY	-0,622	-0,529	-0,193	0,208	0,364	0,382

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,510	-0,462	-0,340	-0,203	-0,004	0,240	0,352	0,369
USD SWAP	0,179	0,324	0,707	1,068	1,437	1,745	1,871	1,951
JPY SWAP	-0,041	-0,021	0,014	0,065	0,155	0,319	0,450	0,591
GBP SWAP	0,081	0,318	0,538	0,725	0,944	1,139	1,200	1,213
CHF SWAP	-0,689	-0,593	-0,420	-0,235	0,004	0,239	0,338	0,285

**HELLENIC REPUBLIC BONDS**

**HELLENIC REPUBLIC T-BILLS**

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	107,03	-0,14	0	-3	3M	100,03	-0,22
GGB 3,45%	04/24	3Y	110,94	-0,08	0	0			
GGB 3,375%	02/25	4Y	112,88	0,12	0	5			
GGB 1,875%	07/26	5Y	108,59	0,27	0	8	6M	100,08	-0,23
GGB 2%	04/27	6Y	109,52	0,43	0	11			
GGB 0,75%	06/31	10Y	98,34	0,92	-1	11			
GGB 1,875%	02/35	15Y	108,81	1,19	0	31	12M	100,16	-0,20
GGB 4%	01/37	16Y	138,68	1,30	0	31			
GGB 4,20%	01/42	21Y	150,37	1,41	0	31			

**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	50	48	23	81
10Y	124	5	55	67	28	98
15Y	130	4	53	57	18	94

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,20	-0,08	0,27	0,44	0,92	1,20	1,41

**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	782	1,04	809	-3,39%		
DOW JONES	31.537	0,05	30.606	3,04%	BUND	174,29
S&P 500	3.881	0,13	3.756	3,34%	BOBL	134,56
NASDAQ	13.465	-0,50	12.888	4,48%	SCHATZ	112,225
DAX	13.952	0,63	13.719	1,70%		
FTSE	6.592	-0,51	6.461	2,03%	US LONG BOND	162,09
NIKKEI	29.672	-1,61	27.444	8,12%	US 10Y	135,45
BRENT	65,36	-0,02	51,8	26,18%	US 5Y	125,38
GOLD \$	1.807	0,07	1.899	-4,83%	US 2Y	110,50

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

