

FOREIGN EXCHANGE

SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2019		Euro change year to date(YTD%)	
EURUSD	1,191	0,79	USDJPY	105,955	-0,57	EURUSD	1,1212	6,27%	
EURGBP	0,8973	0,19	USDGBP	0,75305	-0,58	EURGBP	0,84558	6,12%	
EURJPY	126,24	0,20	USDCHF	0,90295	-0,68	EURJPY	121,85	3,60%	
EURCHF	1,0758	0,11				EURCHF	1,0853	-0,87%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,515	-0,336	-0,476	-0,443	-0,194	-0,366	
USA	(0,00 / 0,25)	USD	0,156	0,188	0,256	0,307		0,446	
JAPAN	- 0,10	JPY	-0,073	-0,052	-0,052	-0,040			
BANK OF ENGLAND	0,10	GBP	0,054	0,068	0,066	0,120			
SWITZERLAND	-0,75	CHF	-0,782	-0,749	-0,720	-0,667			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,152	0,310	0,764			1,542		
GREEK TREASURY			0,468	1,105	1,333	1,520			
GERMAN TREASURY		-0,646	-0,626	-0,385	-0,170	-0,120	0,081		
JAPANESE TREAS		-0,109	-0,067	0,059	0,287	0,438	0,623		
U.K TREASURY		-0,028	0,021	0,347	0,611	0,814	0,944		
ESM TREASURY		-0,528	-0,457	-0,161	0,172	0,345	0,375		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,433	-0,407	-0,345	-0,261	-0,119	0,078	0,160	0,131
USD SWAP		0,249	0,261	0,371	0,542	0,767	0,992	1,103	1,172
JPY SWAP		-0,030	-0,029	-0,019	0,009	0,072	0,197	0,295	0,400
GBP SWAP		0,113	0,149	0,254	0,358	0,490	0,628	0,689	0,715
CHF SWAP		-0,666	-0,600	-0,495	-0,370	-0,213	-0,050	-0,008	-0,100

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 4,375%	8/22	2Y	108,13	0,12	0	-3	3M	99,99	0,09
GGB 3,50%	01/23	3Y	107,96	0,19	1	-7			
GGB 3,375%	02/25	5Y	112,89	0,45	0	-16			
GGB 1,875%	07/26	6Y	107,45	0,59	0	-36	6M	99,97	0,08
GGB 2%	04/27	7Y	107,60	0,82	1	-12			
GGB 1,5%	06/30	10Y	103,73	1,10	0	-37			
GGB 1,875%	02/35	15Y	107,44	1,31	1	-57	12M	99,94	0,07
GGB 4%	01/37	17Y	136,07	1,50	0	-70			
GGB 4,20%	01/42	22Y	146,59	1,61	0	-70			

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		109	14	68	62	-1	97		
10Y		149	-13	71	69	6	120		
15Y		150	-41	62	56	-13	124		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,09	0,08	0,07	0,21	0,47	0,84	1,11	1,33	1,52

STOCK MARKETS-BOND FUTURES

STOCK MARKETS

BOND FUTURES

	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)	bond futures	PRICE
ATHENS GENERAL INDEX	633	-0,04	917	-30,99%		
DOW JONES	28.492	0,57	28.538	-0,16%	BUND	175,21
S&P 500	3.485	0,17	3.231	7,85%	BOBL	134,56
NASDAQ	11.625	-0,34	8.973	29,56%	SCHATZ	112
DAX	13.048	-0,37	13.249	-1,52%		
FTSE	6.012	0,19	7.542	-20,29%	US LONG BOND	175,66
NIKKEI	22.883	-1,41	23.657	-3,27%	US 10Y	138,89
BRENT	44,92	-0,38	66	-31,94%	US 5Y	125,67
GOLD \$	1.954	1,29	1.517	28,83%	US 2Y	110,39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

