

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	1,132	0,16	USDJPY	106,99	0,06	EURUSD	1,1212	0,95%	
EURGBP	0,8965	0,15	USDGBP	0,7921	-0,03	EURGBP	0,84558	6,02%	
EURJPY	121,1	0,22	USDCHF	0,94065	-0,07	EURJPY	121,85	-0,62%	
EURCHF	1,0647	0,11				EURCHF	1,0853	-1,90%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,503	-0,336	-0,440	-0,330	-0,194	-0,284		
USA	(0,00 / 0,25)	USD	0,175	0,231	0,268	0,345		0,480		
JAPAN	- 0,10	JPY	-0,075	-0,052	-0,049	-0,028				
BANK OF ENGLAND	0,10	GBP	0,075	0,094	0,093	0,223				
SWITZERLAND	-0,75	CHF	-0,768	-0,713	-0,688	-0,638				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,149	0,296	0,637			1,334		
GREEK TREASURY			0,589	1,214	1,292	1,412			
GERMAN TREASURY		-0,688	-0,667	-0,457	-0,258	-0,222	-0,028		
JAPANESE TREAS		-0,125	-0,087	0,038	0,252	0,426	0,606		
U.K TREASURY		-0,104	-0,064	0,167	0,374	0,546	0,635		
ESM TREASURY		-0,524	-0,485	-0,234	0,062	0,219	0,244		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,366	-0,390	-0,356	-0,296	-0,183	-0,014	0,053	0,007
USD SWAP		0,251	0,230	0,335	0,467	0,627	0,777	0,849	0,878
JPY SWAP		-0,029	-0,039	-0,033	-0,008	0,054	0,171	0,264	0,356
GBP SWAP		0,188	0,156	0,214	0,273	0,356	0,429	0,447	0,426
CHF SWAP		-0,663	-0,640	-0,565	-0,465	-0,320	-0,145	-0,105	-0,208

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	108,45	0,23	0	8	3M	99,99	0,03	
GGB 3,50%	01/23	3Y	108,14	0,28	1	2				
GGB 3,375%	02/25	5Y	112,72	0,56	0	-5				
GGB 1,875%	07/26	6Y	106,74	0,73	1	-21	6M	99,94	0,12	
GGB 2%	04/27	7Y	107,24	0,89	1	-5				
GGB 1,5%	06/30	10Y	102,73	1,21	1	-26				
GGB 1,875%	02/35	15Y	107,96	1,27	1	-61	12M	99,91	0,10	
GGB 4%	01/37	17Y	138,30	1,39	1	-81				
GGB 4,20%	01/42	22Y	148,59	1,53	1	-78				

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		126	31	75	67	-13	109		
10Y		167	5	79	78	-3	134		
15Y		155	-36	56	49	-36	124		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,03	0,12	0,10	0,32	0,59	0,92	1,21	1,29	1,41

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	641	1,34	917	-30,05%		
DOW JONES	26.075	1,44	28.538	-8,63%	BUND	176,47
S&P 500	3.185	1,05	3.231	-1,42%	BOBL	134,9
NASDAQ	10.617	0,66	8.973	18,33%	SCHATZ	112,105
DAX	12.821	1,49	13.249	-3,23%		
FTSE	6.179	1,38	7.542	-18,07%	US LONG BOND	179,69
NIKKEI	22.785	2,22	23.657	-3,69%	US 10Y	139,22
BRENT	42,78	-1,06	66	-35,18%	US 5Y	125,70
GOLD \$	1.805	0,37	1.517	19,01%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

