

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	1,188	0,27	USDJPY	104,425	-0,29	EURUSD	1,1212	5,95%	
EURGBP	0,9043	-0,05	USDGBP	0,76125	-0,30	EURGBP	0,84558	6,95%	
EURJPY	124,05	-0,01	USDCHF	0,90815	-0,09	EURJPY	121,85	1,80%	
EURCHF	1,0788	0,18				EURCHF	1,0853	-0,60%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,523	-0,336	-0,458	-0,389	-0,194	-0,323	
USA	(0,00 / 0,25)	USD	0,161	0,214	0,261	0,316		0,461	
JAPAN	- 0,10	JPY	-0,075	-0,054	-0,062	-0,035			
BANK OF ENGLAND	0,10	GBP	0,065	0,089	0,107	0,170			
SWITZERLAND	-0,75	CHF	-0,785	-0,740	-0,708	-0,658			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,113	0,223	0,540			1,196		
GREEK TREASURY			0,454	1,068	1,213	1,374			
GERMAN TREASURY		-0,711	-0,725	-0,543	-0,356	-0,322	-0,126		
JAPANESE TREAS		-0,121	-0,114	0,020	0,232	0,384	0,532		
U.K TREASURY		-0,088	-0,135	0,086	0,322	0,510	0,615		
ESM TREASURY		-0,549	-0,525	-0,293	-0,011	0,140	0,159		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,414	-0,431	-0,405	-0,354	-0,251	-0,089	-0,030	-0,084
USD SWAP		0,218	0,191	0,267	0,385	0,535	0,682	0,753	0,782
JPY SWAP		-0,036	-0,055	-0,054	-0,036	0,018	0,118	0,191	0,267
GBP SWAP		0,131	0,105	0,147	0,202	0,284	0,375	0,412	0,413
CHF SWAP		-0,673	-0,648	-0,578	-0,493	-0,373	-0,225	-0,203	-0,323

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	108,48	0,11	-1	-4	3M	100,00	0,00
GGB 3,50%	01/23	3Y	108,22	0,19	0	-7			
GGB 3,375%	02/25	5Y	113,24	0,42	0	-19			
GGB 1,875%	07/26	6Y	107,46	0,60	-1	-34	6M	99,98	0,04
GGB 2%	04/27	7Y	107,98	0,78	1	-16			
GGB 1,5%	06/30	10Y	104,12	1,06	0	-41			
GGB 1,875%	02/35	15Y	109,01	1,19	0	-69	12M	99,93	0,08
GGB 4%	01/37	17Y	138,78	1,36	0	-84			
GGB 4,20%	01/42	22Y	149,61	1,49	0	-83			

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	118	23	69	66	-2	103
10Y	161	-1	75	75	10	128
15Y	157	-34	60	55	-17	123

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,04	0,08	0,23	0,45	0,81	1,07	1,21	1,37

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	621	0,28	917	-32,32%		
DOW JONES	26.314	-0,85	28.538	-7,79%	BUND	177,59
S&P 500	3.246	-0,38	3.231	0,47%	BOBL	135,2
NASDAQ	10.588	0,43	8.973	18,00%	SCHATZ	112,155
DAX	12.459	0,64	13.249	-5,96%		
FTSE	6.014	0,40	7.542	-20,26%	US LONG BOND	182,31
NIKKEI	21.710	-2,82	23.657	-8,23%	US 10Y	140,05
BRENT	43,35	0,95	66	-34,32%	US 5Y	126,05
GOLD \$	1.977	1,03	1.517	30,31%	US 2Y	110,47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

