

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	1,083	-0,18	USDJPY	111,355	-0,19	EURUSD	1,1212	-3,43%	
EURGBP	0,8378	0,10	USDGBP	0,7738	0,30	EURGBP	0,84558	-0,92%	
EURJPY	120,57	-0,37	USDCHF	0,97995	0,19	EURJPY	121,85	-1,05%	
EURCHF	1,061	-0,01				EURCHF	1,0853	-2,24%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,478	-0,336	-0,415	-0,356	-0,194	-0,287	
USA	(1,50 / 1,75)	USD	1,627	1,677	1,679	1,675		1,729	
JAPAN	- 0,10	JPY	-0,097	-0,065	-0,066	-0,017			
BANK OF ENGLAND	0,75	GBP	0,710	0,733	0,748	0,801			
SWITZERLAND	-0,75	CHF	-0,789	-0,748	-0,717	-0,680			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,285	1,242	1,389			1,837		
GREEK TREASURY			0,350	1,048	1,569	1,685			
GERMAN TREASURY		-0,669	-0,666	-0,492	-0,383	-0,243	-0,029		
JAPANESE TREAS		-0,162	-0,161	-0,056	0,101	0,229	0,352		
U.K TREASURY		0,399	0,413	0,516	0,694	0,833	0,915		
ESM TREASURY		-0,526	-0,456	-0,315	-0,010	0,102	0,159		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,387	-0,385	-0,345	-0,279	-0,147	0,050	0,162	0,175
USD SWAP		1,452	1,229	1,215	1,242	1,306	1,392	1,441	1,453
JPY SWAP		-0,034	-0,076	-0,079	-0,058	0,000	0,097	0,172	0,231
GBP SWAP		0,713	0,638	0,631	0,637	0,669	0,714	0,727	0,703
CHF SWAP		-0,748	-0,788	-0,728	-0,643	-0,503	-0,303	-0,220	-0,235

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	110,32	0,12	1	-3	3M	100,02	-0,09	
GGB 3,50%	01/23	3Y	109,69	0,18	2	-8				
GGB 3,45%	04/24	4Y	112,79	0,31	2	-18				
GGB 1,875%	07/26	6Y	107,72	0,64	4	-30	6M	100,00	-0,01	
GGB 3,875%	03/29	10Y	124,52	1,02	8	-41				
GGB 1,875%	02/35	15Y	104,23	1,56	6	-35	12M	99,97	0,04	
GGB 4%	01/37	17Y	134,24	1,66	7	-54				
GGB 4,20%	01/42	22Y	144,01	1,76	6					

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	102	7	64	52	-1	88		
10Y	154	-8	85	84	7	130		
15Y	195	4	105	115	15	160		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,09	-0,01	0,04	0,12	0,31	0,64	1,02	1,56	1,66

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	857	-4,04	917	-6,55%				
DOW JONES	28.992	-0,78	28.538	1,59%		BUND	175,76	
S&P 500	3.338	-1,05	3.231	3,30%		BOBL	135,01	
NASDAQ	9.577	-1,79	8.973	6,73%		SCHATZ	112,085	
DAX	13.134	-3,28	13.249	-0,87%				
FTSE	7.205	-2,68	7.542	-4,46%		US LONG BOND	166,78	
NIKKEI	23.387	-0,39	23.657	-1,14%		US 10Y	132,61	
BRENT	56,60	-3,25	66	-14,24%		US 5Y	120,73	
GOLD \$	1.681	2,26	1.517	10,79%		US 2Y	108,26	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

