

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	1,087	0,09	USDJPY	108,89	0,24	EURUSD	1,1212	-3,01%	
EURGBP	0,8771	0,15	USDGBP	0,80655	0,06	EURGBP	0,84558	3,73%	
EURJPY	118,42	0,32	USDCHF	0,97075	-0,05	EURJPY	121,85	-2,82%	
EURCHF	1,0556	0,04				EURCHF	1,0853	-2,74%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,406	-0,336	-0,293	-0,232	-0,194	-0,122		
USA (1,00 / 1,25)		USD	0,864	1,099	1,320	1,225		1,045		
JAPAN - 0,10		JPY	-0,060	-0,042	-0,006	0,030				
BANK OF ENGLAND 0,25		GBP	0,227	0,451	0,665	0,727				
SWITZERLAND -0,75		CHF	-0,744	-0,681	-0,603	-0,538				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,239	0,446	0,741			1,354		
GREEK TREASURY			1,477	1,839	1,889	1,953			
GERMAN TREASURY		-0,612	-0,533	-0,314	-0,193	-0,083	0,084		
JAPANESE TREAS		-0,147	-0,102	0,017	0,238	0,339	0,457		
U.K TREASURY		0,080	0,167	0,350	0,532	0,649	0,702		
ESM TREASURY		-0,314	-0,176	0,033	0,322	0,440	0,451		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,209	-0,230	-0,163	-0,085	0,034	0,194	0,244	0,161
USD SWAP		0,667	0,493	0,585	0,688	0,802	0,902	0,958	0,984
JPY SWAP		-0,013	-0,028	-0,022	0,002	0,062	0,152	0,206	0,265
GBP SWAP		0,599	0,502	0,531	0,565	0,607	0,627	0,619	0,556
CHF SWAP		-0,560	-0,555	-0,468	-0,345	-0,176	-0,021	0,005	-0,093

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	107,68	0,97	0	82	3M	99,99	0,23	
GGB 3,50%	01/23	3Y	106,23	1,21	-2	95				
GGB 3,45%	04/24	4Y	107,84	1,40	3	91				
GGB 1,875%	07/26	6Y	101,93	1,55	-1	61	6M	99,93	0,23	
GGB 3,875%	03/29	10Y	116,97	1,80	1	36				
GGB 1,875%	02/35	15Y	100,30	1,85	1	-6	12M	99,80	0,30	
GGB 4%	01/37	17Y	129,54	1,92	0	-28				
GGB 4,20%	01/42	22Y	135,82	2,13	0					

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	201	106	118	97	28	169		
10Y	215	53	99	86	14	168		
15Y	208	17	71	70	-24	147		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,23	0,30	0,97	1,40	1,55	1,80	1,85	1,92

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	623	2,26	917	-32,08%				
DOW JONES	23.434	3,44	28.538	-17,89%		BUND	170,23	
S&P 500	2.750	3,41	3.231	-14,89%		BOBL	134,45	
NASDAQ	8.091	2,58	8.973	-9,83%		SCHATZ	111,995	
DAX	10.534	1,94	13.249	-20,49%				
FTSE	5.787	1,93	7.542	-23,27%		US LONG BOND	178,50	
NIKKEI	19.346	-0,04	23.657	-18,22%		US 10Y	137,98	
BRENT	34,06	3,71	66	-48,39%		US 5Y	124,98	
GOLD \$	1.657	0,41	1.517	9,21%		US 2Y	110,12	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

