

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	-0,02	USDJPY	106,33	0,05	EURUSD	1,1212	-3,39%	
EURGBP	0,874	-0,26	USDGBP	0,8069	-0,25	EURGBP	0,84558	3,36%	
EURJPY	115,18	0,03	USDCHF	0,97215	-0,12	EURJPY	121,85	-5,48%	
EURCHF	1,053	-0,13				EURCHF	1,0853	-2,98%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,469	-0,336	-0,266	-0,136	-0,194	-0,088	
USA	(0,00 / 0,25)	USD	0,222	0,385	0,448	0,694		0,798	
JAPAN	- 0,10	JPY	-0,058	-0,047	-0,024	0,015			
BANK OF ENGLAND	0,10	GBP	0,166	0,279	0,403	0,593			
SWITZERLAND	-0,75	CHF	-0,724	-0,694	-0,590	-0,549			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,135	0,304	0,631			1,319		
GREEK TREASURY			1,774	2,222	2,193	2,287			
GERMAN TREASURY		-0,783	-0,766	-0,565	-0,428	-0,294	-0,114		
JAPANESE TREAS		-0,153	-0,121	-0,001	0,204	0,349	0,464		
U.K TREASURY		-0,006	0,070	0,235	0,413	0,516	0,556		
ESM TREASURY		-0,402	-0,376	-0,093	0,122	0,246	0,255		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,238	-0,348	-0,323	-0,264	-0,153	0,005	0,058	-0,028
USD SWAP		0,288	0,235	0,302	0,454	0,576	0,722	0,786	0,817
JPY SWAP		-0,019	-0,050	-0,049	-0,028	0,034	0,142	0,218	0,281
GBP SWAP		0,452	0,354	0,387	0,423	0,471	0,494	0,479	0,418
CHF SWAP		-0,658	-0,702	-0,633	-0,520	-0,363	-0,210	-0,188	-0,300

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	106,69	1,30	-1	115	3M	99,96	0,20
GGB 3,50%	01/23	3Y	105,48	1,43	0	117			
GGB 3,45%	04/24	4Y	106,78	1,64	-1	115			
GGB 1,875%	07/26	6Y	100,07	1,86	-1	92	6M	99,91	0,28
GGB 2%	04/27	7Y	100,11	1,98	-1	104			
GGB 3,875%	03/29	9Y	113,59	2,17	0	74			
GGB 1,875%	02/35	15Y	96,43	2,16	0	28	12M	99,73	0,32
GGB 4%	01/37	17Y	124,01	2,26	1	6			
GGB 4,20%	01/42	22Y	130,71	2,37	0	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	254	159	169	144	56	220
10Y	279	117	146	133	41	228
15Y	262	71	108	106	3	196

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,20	0,28	0,32	1,4	1,77	2,03	2,22	2,19	2,29

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	605	0,44	917	-34,01%		
DOW JONES	23.876	0,89	28.538	-16,34%	BUND	174,14
S&P 500	2.881	1,15	3.231	-10,83%	BOBL	135,95
NASDAQ	8.980	1,41	8.973	0,07%	SCHATZ	112,335
DAX	10.834	0,69	13.249	-18,23%		
FTSE	5.936	1,40	7.542	-21,29%	US LONG BOND	181,56
NIKKEI	20.179	2,56	23.657	-14,70%	US 10Y	139,41
BRENT	29,92	1,56	66	-54,67%	US 5Y	125,83
GOLD \$	1.719	0,16	1.517	13,31%	US 2Y	110,34

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

