

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	1,127	0,00	USDJPY	107,595	0,08	EURUSD	1,1212	0,55%	
EURGBP	0,9007	0,21	USDGBP	0,79895	0,21	EURGBP	0,84558	6,52%	
EURJPY	121,3	0,07	USDCHF	0,94195	-0,05	EURJPY	121,85	-0,46%	
EURCHF	1,0619	-0,05				EURCHF	1,0853	-2,15%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,511	-0,336	-0,436	-0,313	-0,194	-0,258	
USA	(0,00 / 0,25)	USD	0,166	0,236	0,277	0,364		0,516	
JAPAN	- 0,10	JPY	-0,076	-0,053	-0,047	-0,026			
BANK OF ENGLAND	0,10	GBP	0,076	0,106	0,107	0,281			
SWITZERLAND	-0,75	CHF	-0,771	-0,713	-0,684	-0,639			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,159	0,291	0,650			1,385		
GREEK TREASURY		0,519	1,111	1,178	1,291			
GERMAN TREASURY	-0,677	-0,653	-0,452	-0,242	-0,193	-0,011		
JAPANESE TREAS	-0,126	-0,099	0,034	0,240	0,400	0,572		
U.K TREASURY	-0,081	-0,048	0,161	0,371	0,535	0,616		
ESM TREASURY	-0,521	-0,481	-0,229	0,072	0,234	0,261		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,360	-0,386	-0,351	-0,291	-0,177	-0,004	0,065	0,027
USD SWAP	0,251	0,225	0,320	0,455	0,620	0,780	0,858	0,892
JPY SWAP	-0,036	-0,043	-0,038	-0,016	0,044	0,158	0,244	0,334
GBP SWAP	0,218	0,187	0,234	0,286	0,359	0,427	0,441	0,412
CHF SWAP	-0,653	-0,610	-0,525	-0,428	-0,285	-0,113	-0,073	-0,193

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	108,53	0,22	0	7	3M	100,01	-0,03
GGB 3,50%	01/23	3Y	108,26	0,25	-1	-1			
GGB 3,375%	02/25	5Y	113,09	0,49	0	-12			
GGB 1,875%	07/26	6Y	107,23	0,65	-1	-29	6M	99,94	0,12
GGB 2%	04/27	7Y	107,85	0,81	0	-13			
GGB 1,5%	06/30	10Y	103,71	1,10	0	-37			
GGB 1,875%	02/35	15Y	109,51	1,16	-1	-72	12M	99,88	0,13
GGB 4%	01/37	17Y	140,46	1,27	-1	-93			
GGB 4,20%	01/42	22Y	151,09	1,43	-1	-88			

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	117	22	71	64	-16	103
10Y	156	-6	70	71	-9	125
15Y	142	-49	47	41	-44	113

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	0,12	0,13	0,29	0,52	0,83	1,11	1,18	1,29

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	647	0,50	917	-29,40%		
DOW JONES	25.890	-1,51	28.538	-9,28%	BUND	176,29
S&P 500	3.145	-1,08	3.231	-2,65%	BOBL	134,8
NASDAQ	10.344	-0,86	8.973	15,28%	SCHATZ	112,09
DAX	12.596	-0,17	13.249	-4,93%		
FTSE	6.180	-0,16	7.542	-18,06%	US LONG BOND	179,06
NIKKEI	22.439	-0,78	23.657	-5,15%	US 10Y	139,19
BRENT	43,11	0,07	66	-34,68%	US 5Y	125,70
GOLD \$	1.799	0,23	1.517	18,59%	US 2Y	110,39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

