

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	1,118	0,69	USDJPY	105,89	-1,81	EURUSD	1,1212	-0,25%	
EURGBP	0,9077	0,36	USDGBP	0,8116	-0,37	EURGBP	0,84558	7,35%	
EURJPY	118,43	-1,24	USDCHF	0,9433	-0,90	EURJPY	121,85	-2,81%	
EURCHF	1,055	-0,18				EURCHF	1,0853	-2,79%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,480	-0,336	-0,428	-0,397	-0,194	-0,287		
USA (1,00 / 1,25)		USD	0,800	0,821	0,843	0,821		0,822		
JAPAN - 0,10		JPY	-0,247	-0,181	-0,125	-0,125				
BANK OF ENGLAND 0,25		GBP	0,282	0,365	0,506	0,611				
SWITZERLAND -0,75		CHF	-0,850	-0,822	-0,794	-0,745				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,320	0,487	0,759			1,385		
GREEK TREASURY			2,077	2,380	2,296	2,312			
GERMAN TREASURY		-0,883	-0,763	-0,552	-0,513	-0,410	-0,214		
JAPANESE TREAS		-0,168	-0,095	0,017	0,275	0,306	0,363		
U.K TREASURY		0,240	0,295	0,374	0,573	0,739	0,828		
ESM TREASURY		-0,523	-0,364	-0,187	-0,006	0,024	0,026		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,405	-0,381	-0,286	-0,202	-0,106	0,014	0,026	-0,109
USD SWAP		0,492	0,470	0,600	0,698	0,786	0,817	0,831	0,820
JPY SWAP		-0,091	-0,126	-0,121	-0,101	-0,043	0,013	0,029	0,043
GBP SWAP		0,515	0,526	0,593	0,630	0,662	0,659	0,629	0,559
CHF SWAP		-0,805	-0,715	-0,535	-0,410	-0,270	-0,113	-0,130	-0,330

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	106,43	1,59	30	143	3M	100,00	0,02	
GGB 3,50%	01/23	3Y	104,61	1,84	32	158				
GGB 3,45%	04/24	4Y	105,48	2,02	29	153				
GGB 1,875%	07/26	6Y	98,81	2,08	18	113	6M	99,96	0,10	
GGB 3,875%	03/29	10Y	112,41	2,33	24	90				
GGB 1,875%	02/35	15Y	95,08	2,27	17	36	12M	99,88	0,16	
GGB 4%	01/37	17Y	123,82	2,28	14	8				
GGB 4,20%	01/42	22Y	131,79	2,33	15					

GREEK BONDS SPREAD(in bp) VS

		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
MATURITY									
5Y		284	189	183	152	56	232		
10Y		293	131	164	142	43	232		
15Y		281	90	126	116	5	202		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,02	0,10	0,16	1,59	2,02	2,08	2,33	2,27	2,28

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	490	-11,20	917	-46,55%				
DOW JONES	23.186	9,36	28.538	-18,76%		BUND	173,52	
S&P 500	2.711	9,29	3.231	-16,09%		BOBL	135,86	
NASDAQ	7.875	9,35	8.973	-12,24%		SCHATZ	112,58	
DAX	8.512	-7,80	13.249	-35,76%				
FTSE	5.031	-6,25	7.542	-33,30%		US LONG BOND	180,53	
NIKKEI	17.002	-2,46	23.657	-28,13%		US 10Y	137,72	
BRENT	31,19	-7,86	66	-52,74%		US 5Y	124,96	
GOLD \$	1.503	-1,73	1.517	-0,90%		US 2Y	110,28	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

