

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	1,133	-0,06	USDJPY	109,255	0,10	EURUSD	1,1212	1,06%	
EURGBP	0,8966	-0,39	USDGBP	0,79145	-0,30	EURGBP	0,84558	6,04%	
EURJPY	123,8	0,02	USDCHF	0,95735	0,21	EURJPY	121,85	1,60%	
EURCHF	1,0847	0,13				EURCHF	1,0853	-0,05%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,472	-0,336	-0,352	-0,179	-0,194	-0,112		
USA	(0,00 / 0,25)	USD	0,174	0,240	0,327	0,477		0,623		
JAPAN	- 0,10	JPY	-0,094	-0,067	-0,052	-0,006				
BANK OF ENGLAND	0,10	GBP	0,096	0,164	0,235	0,381				
SWITZERLAND	-0,75	CHF	-0,774	-0,719	-0,648	-0,607				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,202	0,420	0,852			1,658		
GREEK TREASURY			0,651	1,364	1,518	1,616			
GERMAN TREASURY		-0,612	-0,564	-0,312	-0,146	0,005	0,217		
JAPANESE TREAS		-0,125	-0,079	0,050	0,267	0,410	0,578		
U.K TREASURY		-0,008	0,063	0,323	0,525	0,674	0,753		
ESM TREASURY		-0,447	-0,385	-0,087	0,219	0,386	0,429		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,267	-0,300	-0,248	-0,170	-0,039	0,146	0,226	0,202
USD SWAP		0,304	0,311	0,460	0,641	0,847	1,038	1,132	1,185
JPY SWAP		-0,011	-0,026	-0,014	0,017	0,086	0,212	0,303	0,393
GBP SWAP		0,327	0,289	0,355	0,422	0,506	0,569	0,578	0,551
CHF SWAP		-0,627	-0,610	-0,523	-0,398	-0,228	-0,063	-0,033	-0,123

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	108,62	0,33	-5	18	3M	99,94	0,22	
GGB 3,50%	01/23	3Y	108,19	0,38	-7	12				
GGB 3,45%	04/24	4Y	110,66	0,61	-6	13				
GGB 1,875%	07/26	6Y	105,36	0,97	-6	3	6M	99,87	0,26	
GGB 2%	04/27	7Y	105,97	1,09	-6	15				
GGB 3,875%	03/29	9Y	120,83	1,34	-4	-9				
GGB 1,875%	02/35	15Y	105,04	1,49	-4	-39	12M	99,58	0,42	
GGB 4%	01/37	17Y	135,03	1,59	-3	-61				
GGB 4,20%	01/42	22Y	144,81	1,71	-3	-61				

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		122	27	74	65	-9	106		
10Y		168	6	80	83	-6	137		
15Y		166	-25	61	70	-36	123		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,26	0,42	0,38	0,61	1,09	1,34	1,49	1,59

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	678	1,23	917	-26,06%		
DOW JONES	26.282	0,05	28.538	-7,91%	BUND	170,49
S&P 500	3.112	-0,34	3.231	-3,67%	BOBL	134,64
NASDAQ	9.616	-0,69	8.973	7,16%	SCHATZ	111,91
DAX	12.655	1,81	13.249	-4,48%		
FTSE	6.412	1,11	7.542	-14,99%	US LONG BOND	174,91
NIKKEI	22.864	0,74	23.657	-3,35%	US 10Y	138,02
BRENT	40,99	2,50	66	-37,89%	US 5Y	125,28
GOLD \$	1.708	-0,36	1.517	12,58%	US 2Y	110,18

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

