

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	1,130	0,33	USDJPY	107,115	0,19	EURUSD	1,1212	0,77%	
EURGBP	0,9037	0,07	USDGBP	0,79995	-0,26	EURGBP	0,84558	6,88%	
EURJPY	121,03	0,53	USDCHF	0,94475	-0,29	EURJPY	121,85	-0,68%	
EURCHF	1,0674	0,03				EURCHF	1,0853	-1,65%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,407	-0,234	-0,194	-0,169	
USA	(0,00 / 0,25)	USD	0,190	0,267	0,305	0,415		0,576	
JAPAN	- 0,10	JPY	-0,086	-0,057	-0,048	-0,009			
BANK OF ENGLAND	0,10	GBP	0,103	0,142	0,165	0,314			
SWITZERLAND	-0,75	CHF	-0,762	-0,703	-0,661	-0,589			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,194	0,338	0,712			1,476		
GREEK TREASURY			0,687	1,274	1,359	1,472			
GERMAN TREASURY		-0,675	-0,665	-0,419	-0,313	-0,167	0,041		
JAPANESE TREAS		-0,127	-0,108	0,014	0,235	0,396	0,581		
U.K TREASURY		-0,056	-0,007	0,210	0,445	0,615	0,698		
ESM TREASURY		-0,509	-0,467	-0,201	0,106	0,273	0,301		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,326	-0,376	-0,337	-0,271	-0,153	0,028	0,104	0,071
USD SWAP		0,291	0,267	0,377	0,523	0,703	0,872	0,954	0,995
JPY SWAP		-0,016	-0,032	-0,028	-0,005	0,055	0,166	0,248	0,332
GBP SWAP		0,249	0,203	0,254	0,313	0,392	0,471	0,491	0,472
CHF SWAP		-0,613	-0,590	-0,512	-0,418	-0,275	-0,095	-0,045	-0,160

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	108,46	0,33	1	18	3M	99,94	0,28
GGB 3,50%	01/23	3Y	108,06	0,38	1	12			
GGB 3,375%	02/25	5Y	112,37	0,66	-2	5			
GGB 1,875%	07/26	6Y	106,09	0,84	-1	-10	6M	99,93	0,15
GGB 2%	04/27	7Y	106,87	0,96	0	2			
GGB 1,5%	06/30	10Y	102,18	1,27	0	-20			
GGB 1,875%	02/35	15Y	107,07	1,34	-1	-54	12M	99,80	0,21
GGB 4%	01/37	17Y	137,35	1,45	-1	-75			
GGB 4,20%	01/42	22Y	147,18	1,60	-1	-71			

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	135	40	81	75	10	119
10Y	169	7	82	80	0	138
15Y	167	-24	59	62	-33	126

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,15	0,21	0,41	0,69	0,99	1,27	1,36	1,47

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	1,08	917	-26,11%		
DOW JONES	26.025	0,59	28.538	-8,81%	BUND	175,82
S&P 500	3.118	0,65	3.231	-3,50%	BOBL	134,76
NASDAQ	10.056	1,11	8.973	12,07%	SCHATZ	112,12
DAX	12.493	1,87	13.249	-5,71%		
FTSE	6.290	0,72	7.542	-16,60%	US LONG BOND	177,06
NIKKEI	22.549	0,50	23.657	-4,68%	US 10Y	138,64
BRENT	43,42	0,79	66	-34,21%	US 5Y	125,41
GOLD \$	1.756	0,07	1.517	15,73%	US 2Y	110,33

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

