

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	-0,04	USDJPY	106,535	0,00	EURUSD	1,1212	0,82%	
EURGBP	0,9036	0,05	USDGBP	0,7994	0,09	EURGBP	0,84558	6,86%	
EURJPY	120,43	-0,04	USDCHF	0,94475	-0,01	EURJPY	121,85	-1,17%	
EURCHF	1,0679	-0,06				EURCHF	1,0853	-1,61%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,509	-0,336	-0,400	-0,259	-0,194	-0,179	
USA	(0,00 / 0,25)	USD	0,185	0,258	0,297	0,395		0,574	
JAPAN	- 0,10	JPY	-0,104	-0,063	-0,048	-0,012			
BANK OF ENGLAND	0,10	GBP	0,102	0,150	0,182	0,306			
SWITZERLAND	-0,75	CHF	-0,766	-0,702	-0,659	-0,595			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,192	0,328	0,709			1,488		
GREEK TREASURY			0,699	1,261	1,349	1,460			
GERMAN TREASURY		-0,662	-0,658	-0,409	-0,196	-0,141	0,068		
JAPANESE TREAS		-0,133	-0,101	0,015	0,237	0,397	0,587		
U.K TREASURY		-0,053	-0,003	0,217	0,442	0,612	0,694		
ESM TREASURY		-0,501	-0,455	-0,187	0,125	0,295	0,326		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,329	-0,367	-0,326	-0,260	-0,139	0,046	0,124	0,096
USD SWAP		0,289	0,263	0,374	0,520	0,700	0,876	0,961	1,006
JPY SWAP		-0,018	-0,032	-0,028	-0,004	0,056	0,168	0,252	0,338
GBP SWAP		0,258	0,224	0,272	0,330	0,411	0,491	0,515	0,499
CHF SWAP		-0,608	-0,580	-0,497	-0,395	-0,253	-0,070	-0,019	-0,120

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	108,44	0,33	0	18	3M	99,94	0,29
GGB 3,50%	01/23	3Y	108,07	0,37	-1	11			
GGB 3,375%	02/25	5Y	112,28	0,68	-3	7			
GGB 1,875%	07/26	6Y	106,13	0,84	-1	-10	6M	99,95	0,12
GGB 2%	04/27	7Y	106,90	0,95	-1	1			
GGB 1,5%	06/30	10Y	102,29	1,25	-3	-22			
GGB 1,875%	02/35	15Y	107,14	1,33	-2	-55	12M	99,81	0,20
GGB 4%	01/37	17Y	137,49	1,44	-2	-76			
GGB 4,20%	01/42	22Y	147,16	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	136	41	82	78	11	119
10Y	167	5	79	79	0	135
15Y	155	-37	55	60	-34	123

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,29	0,12	0,20	0,40	0,70	0,98	1,26	1,35	1,46

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	667	-1,34	917	-27,26%		
DOW JONES	26.156	0,50	28.538	-8,35%	BUND	175,63
S&P 500	3.131	0,43	3.231	-3,09%	BOBL	134,7
NASDAQ	10.131	0,74	8.973	12,91%	SCHATZ	112,085
DAX	12.309	-1,72	13.249	-7,10%		
FTSE	6.212	-1,72	7.542	-17,64%	US LONG BOND	177,00
NIKKEI	22.534	-0,07	23.657	-4,75%	US 10Y	138,72
BRENT	42,15	-1,13	66	-36,14%	US 5Y	125,48
GOLD \$	1.776	0,42	1.517	17,06%	US 2Y	110,34

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

