

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	1,125	-0,05	USDJPY	107,165	0,12	EURUSD	1,1212	0,30%	
EURGBP	0,903	-0,33	USDGBP	0,80305	-0,26	EURGBP	0,84558	6,79%	
EURJPY	120,52	0,07	USDCHF	0,94815	0,02	EURJPY	121,85	-1,10%	
EURCHF	1,0662	-0,03				EURCHF	1,0853	-1,76%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,508	-0,336	-0,409	-0,269	-0,194	-0,188	
USA	(0,00 / 0,25)	USD	0,185	0,252	0,297	0,383		0,565	
JAPAN	- 0,10	JPY	-0,087	-0,059	-0,046	-0,014			
BANK OF ENGLAND	0,10	GBP	0,102	0,146	0,172	0,305			
SWITZERLAND	-0,75	CHF	-0,770	-0,704	-0,660	-0,596			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,184	0,324	0,669			1,414		
GREEK TREASURY			0,756	1,289	1,388	1,502			
GERMAN TREASURY		-0,683	-0,687	-0,450	-0,253	-0,194	-0,004		
JAPANESE TREAS		-0,124	-0,101	0,015	0,231	0,391	0,580		
U.K TREASURY		-0,071	-0,035	0,172	0,372	0,529	0,609		
ESM TREASURY		-0,507	-0,470	-0,212	0,082	0,240	0,265		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,331	-0,375	-0,343	-0,280	-0,165	0,006	0,074	0,031
USD SWAP		0,285	0,258	0,360	0,495	0,663	0,825	0,903	0,938
JPY SWAP		-0,018	-0,033	-0,029	-0,006	0,053	0,161	0,241	0,322
GBP SWAP		0,255	0,213	0,250	0,301	0,376	0,446	0,460	0,429
CHF SWAP		-0,621	-0,590	-0,515	-0,420	-0,278	-0,108	-0,065	-0,200

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	108,34	0,36	3	21	3M	99,95	0,24
GGB 3,50%	01/23	3Y	107,96	0,40	3	14			
GGB 3,375%	02/25	5Y	112,04	0,72	4	11			
GGB 1,875%	07/26	6Y	105,88	0,87	4	-6	6M	99,95	0,11
GGB 2%	04/27	7Y	106,57	1,00	5	6			
GGB 1,5%	06/30	10Y	102,07	1,28	2	-19			
GGB 1,875%	02/35	15Y	106,71	1,36	3	-52	12M	99,81	0,20
GGB 4%	01/37	17Y	136,81	1,48	3	-72			
GGB 4,20%	01/42	22Y	146,59	1,62	2	-69			

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	144	49	89	84	14	126
10Y	174	12	82	82	1	140
15Y	164	-27	59	63	-29	131

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,24	0,11	0,20	0,44	0,76	1,02	1,29	1,39	1,50

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	654	-1,64	917	-28,67%		
DOW JONES	25.446	-2,72	28.538	-10,83%	BUND	176,32
S&P 500	3.050	-2,59	3.231	-5,59%	BOBL	134,89
NASDAQ	9.909	-2,19	8.973	10,43%	SCHATZ	112,125
DAX	12.098	0,04	13.249	-8,68%		
FTSE	6.082	-0,68	7.542	-19,36%	US LONG BOND	178,34
NIKKEI	22.260	-1,22	23.657	-5,91%	US 10Y	138,94
BRENT	39,76	-1,36	66	-39,76%	US 5Y	125,54
GOLD \$	1.766	0,29	1.517	16,43%	US 2Y	110,35

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

