

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	1,181	0,05	USDJPY	105,74	0,04	EURUSD	1,1212	5,32%	
EURGBP	0,9042	0,14	USDGBP	0,76565	0,09	EURGBP	0,84558	6,93%	
EURJPY	124,87	0,07	USDCHF	0,91235	-0,10	EURJPY	121,85	2,47%	
EURCHF	1,0774	-0,05				EURCHF	1,0853	-0,73%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,516	-0,336	-0,469	-0,417	-0,194	-0,336	
USA	(0,00 / 0,25)	USD	0,157	0,202	0,249	0,304		0,447	
JAPAN	- 0,10	JPY	-0,073	-0,056	-0,053	-0,028			
BANK OF ENGLAND	0,10	GBP	0,060	0,079	0,079	0,151			
SWITZERLAND	-0,75	CHF	-0,787	-0,744	-0,705	-0,655			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,109	0,195	0,522			1,206		
GREEK TREASURY			0,425	1,046	1,196	1,362			
GERMAN TREASURY		-0,704	-0,720	-0,542	-0,353	-0,319	-0,130		
JAPANESE TREAS		-0,121	-0,112	0,012	0,228	0,383	0,545		
U.K TREASURY		-0,062	-0,122	0,092	0,326	0,509	0,618		
ESM TREASURY		-0,550	-0,519	-0,287	0,000	0,147	0,166		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,430	-0,433	-0,405	-0,354	-0,250	-0,087	-0,027	-0,083
USD SWAP		0,212	0,180	0,246	0,365	0,519	0,671	0,745	0,777
JPY SWAP		-0,033	-0,051	-0,052	-0,035	0,020	0,119	0,193	0,269
GBP SWAP		0,119	0,098	0,144	0,200	0,283	0,373	0,408	0,409
CHF SWAP		-0,669	-0,633	-0,544	-0,450	-0,325	-0,183	-0,150	-0,268

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	108,49	0,09	-1	-6	3M	100,00	0,00
GGB 3,50%	01/23	3Y	108,25	0,16	-1	-10			
GGB 3,375%	02/25	5Y	113,28	0,41	-1	-20			
GGB 1,875%	07/26	6Y	107,68	0,56	-1	-38	6M	99,99	0,02
GGB 2%	04/27	7Y	108,16	0,75	0	-19			
GGB 1,5%	06/30	10Y	104,33	1,04	-4	-43			
GGB 1,875%	02/35	15Y	109,20	1,18	-1	-70	12M	99,94	0,07
GGB 4%	01/37	17Y	138,98	1,35	-1	-85			
GGB 4,20%	01/42	22Y	149,89	1,47	0	-84			

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	115	20	68	64	-2	101
10Y	159	-3	75	74	9	127
15Y	155	-36	61	55	-18	124

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,02	0,07	0,21	0,43	0,78	1,05	1,20	1,36

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	637	1,39	917	-30,51%		
DOW JONES	26.828	0,62	28.538	-5,99%	BUND	177,59
S&P 500	3.307	0,36	3.231	2,34%	BOBL	135,18
NASDAQ	10.941	0,35	8.973	21,93%	SCHATZ	112,14
DAX	12.737	1,08	13.249	-3,87%		
FTSE	6.102	1,10	7.542	-19,09%	US LONG BOND	182,41
NIKKEI	22.515	-0,26	23.657	-4,83%	US 10Y	140,25
BRENT	44,81	0,86	66	-32,11%	US 5Y	126,20
GOLD \$	2.031	0,58	1.517	33,87%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

