

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	1,180	-0,12	USDJPY	104,825	-0,12	EURUSD	1,1212	5,27%
EURGBP	0,912	0,10	USDGBP	0,77275	0,22	EURGBP	0,84558	7,86%
EURJPY	123,73	-0,23	USDCHF	0,91075	0,15	EURJPY	121,85	1,54%
EURCHF	1,0749	0,03				EURCHF	1,0853	-0,95%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,523	-0,336	-0,485	-0,458	-0,194	-0,415		
USA	(0,00 / 0,25)	USD	0,151	0,196	0,246	0,273		0,386		
JAPAN	- 0,10	JPY	-0,119	-0,081	-0,098	-0,058				
BANK OF ENGLAND	0,10	GBP	0,049	0,063	0,059	0,084				
SWITZERLAND	-0,75	CHF	-0,794	-0,766	-0,752	-0,706				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,131	0,271	0,679			1,437
GREEK TREASURY		0,417	1,082	1,255	1,397	
GERMAN TREASURY	-0,692	-0,676	-0,478	-0,279	-0,241	-0,038
JAPANESE TREAS	-0,134	-0,107	0,017	0,233	0,396	0,591
U.K TREASURY	-0,056	-0,061	0,221	0,451	0,728	0,767
ESM TREASURY	-0,586	-0,527	-0,257	0,064	0,235	0,262

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,475	-0,468	-0,415	-0,344	-0,214	-0,027	0,051	0,022
USD SWAP	0,226	0,227	0,328	0,476	0,683	0,897	1,006	1,068
JPY SWAP	-0,039	-0,051	-0,046	-0,028	0,027	0,143	0,231	0,331
GBP SWAP	0,074	0,104	0,187	0,270	0,386	0,504	0,549	0,553
CHF SWAP	-0,714	-0,670	-0,573	-0,463	-0,315	-0,163	-0,130	-0,223

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	107,93	0,11	-1	-4	3M	99,99	0,22
GGB 3,50%	01/23	3Y	107,85	0,16	0	-10			
GGB 3,375%	02/25	5Y	112,93	0,40	0	-20			
GGB 1,875%	07/26	6Y	107,70	0,53	1	-41	6M	100,00	0,01
GGB 2%	04/27	7Y	108,06	0,74	1	-20			
GGB 1,5%	06/30	10Y	103,90	1,08	1	-39			
GGB 1,875%	02/35	15Y	108,40	1,23	1	-65	12M	99,98	0,02
GGB 4%	01/37	17Y	138,09	1,38	2	-82			
GGB 4,20%	01/42	22Y	148,78	1,51	1	-80			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	109	70	64	7	99
10Y	156	80	78	10	129
15Y	153	66	60	-10	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,01	0,02	0,21	0,42	0,76	1,08	1,26	1,40

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	659	-0,28	917	-28,10%		
DOW JONES	28.032	0,13	28.538	-1,77%	BUND	174,05
S&P 500	3.385	-0,46	3.231	4,78%	BOBL	135,04
NASDAQ	11.050	-1,25	8.973	23,15%	SCHATZ	112,28
DAX	13.123	-1,00	13.249	-0,95%		
FTSE	6.030	-0,80	7.542	-20,05%	US LONG BOND	176,44
NIKKEI	23.319	-0,67	23.657	-1,43%	US 10Y	139,45
BRENT	42,02	-0,47	66	-36,33%	US 5Y	126,00
GOLD \$	1.942	-0,88	1.517	28,01%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

