

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	1,080	-0,07	USDJPY	111,77	0,37	EURUSD	1,1212	-3,70%	
EURGBP	0,8367	0,06	USDGBP	0,775	0,16	EURGBP	0,84558	-1,05%	
EURJPY	120,69	0,29	USDCHF	0,9833	-0,07	EURJPY	121,85	-0,96%	
EURCHF	1,0617	-0,15				EURCHF	1,0853	-2,18%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,480	-0,336	-0,403	-0,358	-0,194	-0,292	
USA	(1,50 / 1,75)	USD	1,647	1,660	1,695	1,715		1,772	
JAPAN	- 0,10	JPY	-0,086	-0,068	-0,078	-0,019			
BANK OF ENGLAND	0,75	GBP	0,710	0,730	0,756	0,804			
SWITZERLAND	-0,75	CHF	-0,776	-0,741	-0,708	-0,660			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,410	1,393	1,551			1,997		
GREEK TREASURY			0,323	0,980	1,530	1,636			
GERMAN TREASURY		-0,640	-0,623	-0,422	-0,296	-0,141	0,085		
JAPANESE TREAS		-0,150	-0,136	-0,039	0,118	0,244	0,365		
U.K TREASURY		0,522	0,469	0,596	0,823	0,984	1,081		
ESM TREASURY		-0,514	-0,424	-0,261	0,095	0,220	0,281		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,376	-0,367	-0,312	-0,232	-0,082	0,149	0,277	0,304
USD SWAP		1,569	1,392	1,386	1,421	1,494	1,591	1,644	1,661
JPY SWAP		-0,031	-0,065	-0,067	-0,046	0,010	0,109	0,184	0,266
GBP SWAP		0,748	0,704	0,714	0,733	0,778	0,850	0,879	0,869
CHF SWAP		-0,722	-0,743	-0,672	-0,579	-0,430	-0,213	-0,120	-0,138

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	110,34	0,12	-2	-3	3M	100,02	-0,08
GGB 3,50%	01/23	3Y	109,71	0,18	-1	-8			
GGB 3,45%	04/24	4Y	112,81	0,30	-1	-18			
GGB 1,875%	07/26	6Y	107,77	0,63	0	-31	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	125,07	0,97	1	-46			
GGB 1,875%	02/35	15Y	104,72	1,52	1	-39	12M	99,96	0,04
GGB 4%	01/37	17Y	134,95	1,62	1	-58			
GGB 4,20%	01/42	22Y	144,93	1,72	0				

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	95	0	56	46	1	81
10Y	140	-22	72	72	4	117
15Y	183	-8	93	102	15	146

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,08	-0,03	0,04	0,12	0,30	0,63	0,97	1,52	1,62

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	915	-0,21	917	-0,24%				
DOW JONES	29.348	0,40	28.538	2,84%	BUND		174,79	
S&P 500	3.386	0,47	3.231	4,80%	BOBL		134,77	
NASDAQ	9.817	0,87	8.973	9,41%	SCHATZ		112,035	
DAX	13.756	-0,24	13.249	3,83%				
FTSE	7.467	0,13	7.542	-1,00%	US LONG BOND		163,31	
NIKKEI	23.479	0,34	23.657	-0,75%	US 10Y		131,20	
BRENT	58,98	-0,24	66	-10,64%	US 5Y		119,94	
GOLD \$	1.609	-0,17	1.517	6,07%	US 2Y		108,00	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

