

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	1,171	-0,34	USDJPY	105,3	0,13	EURUSD	1,1212	4,41%	
EURGBP	0,9043	0,18	USDGBP	0,77245	0,49	EURGBP	0,84558	6,95%	
EURJPY	123,27	-0,21	USDCHF	0,91545	0,21	EURJPY	121,85	1,16%	
EURCHF	1,0716	-0,12				EURCHF	1,0853	-1,26%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,535	-0,336	-0,508	-0,483	-0,194	-0,467	
USA	(0,00 / 0,25)	USD	0,148	0,181	0,237	0,255		0,346	
JAPAN	- 0,10	JPY	-0,087	-0,077	-0,101	-0,061			
BANK OF ENGLAND	0,10	GBP	0,043	0,057	0,046	0,081			
SWITZERLAND	-0,75	CHF	-0,799	-0,764	-0,768	-0,727			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,135	0,291	0,696			1,465		
GREEK TREASURY		0,304	0,785	0,934	0,991			
GERMAN TREASURY	-0,767	-0,794	-0,619	-0,427	-0,402	-0,209		
JAPANESE TREAS	-0,129	-0,105	0,023	0,237	0,408	0,634		
U.K TREASURY	-0,048	-0,066	0,188	0,409	0,678	0,724		
ESM TREASURY	-0,634	-0,600	-0,360	-0,052	0,108	0,121		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,510	-0,523	-0,486	-0,424	-0,301	-0,123	-0,050	-0,083
USD SWAP	0,214	0,257	0,371	0,522	0,733	0,952	1,065	1,131
JPY SWAP	-0,056	-0,058	-0,047	-0,022	0,041	0,175	0,284	0,414
GBP SWAP	0,050	0,108	0,189	0,263	0,369	0,483	0,529	0,530
CHF SWAP	-0,741	-0,709	-0,630	-0,530	-0,390	-0,213	-0,169	-0,252

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	107,78	0,01	0	-14	3M	100,00	-0,02
GGB 3,50%	01/23	3Y	107,83	0,06	1	-20			
GGB 3,375%	02/25	5Y	113,25	0,29	1	-32			
GGB 1,875%	07/26	6Y	108,80	0,33	1	-61	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,89	0,45	1	-49			
GGB 1,5%	06/30	10Y	106,70	0,78	1	-69			
GGB 1,875%	02/35	15Y	112,82	0,91	1	-97	12M	100,10	-0,11
GGB 4%	01/37	17Y	145,39	0,97	1	-123			
GGB 4,20%	01/42	22Y	158,67	1,09	1	-122			

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	110	15	69	65	22	99
10Y	140	-22	65	65	10	112
15Y	136	-55	50	46	-11	111

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,02	-0,15	-0,11	0,21	0,30	0,47	0,79	0,93	0,99

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	622	-1,71	917	-32,17%		
DOW JONES	28.514	-0,58	28.538	-0,08%	BUND	176,06
S&P 500	3.489	-0,66	3.231	7,97%	BOBL	135,76
NASDAQ	11.769	-0,80	8.973	31,16%	SCHATZ	112,415
DAX	12.641	-2,97	13.249	-4,59%		
FTSE	5.795	-2,35	7.542	-23,16%	US LONG BOND	176,09
NIKKEI	23.507	-0,51	23.657	-0,63%	US 10Y	139,38
BRENT	42,77	-1,27	66	-35,20%	US 5Y	125,93
GOLD \$	1.894	-0,40	1.517	24,85%	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

