

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	0,31	USDJPY	105,325	-0,09	EURUSD	1,1212	5,36%	
EURGBP	0,896	0,60	USDGBP	0,7586	0,32	EURGBP	0,84558	5,97%	
EURJPY	124,42	0,20	USDCHF	0,91345	-0,37	EURJPY	121,85	2,11%	
EURCHF	1,0791	-0,10				EURCHF	1,0853	-0,58%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,527	-0,336	-0,510	-0,505	-0,194	-0,472		
USA	(0,00 / 0,25)	USD	0,140	0,172	0,214	0,243		0,338		
JAPAN	- 0,10	JPY	-0,098	-0,077	-0,102	-0,064				
BANK OF ENGLAND	0,10	GBP	0,043	0,042	0,045	0,069				
SWITZERLAND	-0,75	CHF	-0,807	-0,791	-0,769	-0,726				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,181	0,433	0,941			1,706		
GREEK TREASURY			0,179	0,801	1,019	1,087			
GERMAN TREASURY		-0,713	-0,708	-0,505	-0,307	-0,279	-0,076		
JAPANESE TREAS		-0,129	-0,100	0,030	0,232	0,411	0,651		
U.K TREASURY		-0,006	0,052	0,403	0,650	0,946	1,000		
ESM TREASURY		-0,620	-0,563	-0,294	0,055	0,217	0,239		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,490	-0,425	-0,335	-0,184	0,020	0,107	0,090
USD SWAP		0,220	0,316	0,489	0,690	0,935	1,176	1,293	1,364
JPY SWAP		-0,053	-0,051	-0,041	-0,013	0,049	0,174	0,272	0,397
GBP SWAP		0,051	0,165	0,299	0,415	0,563	0,711	0,771	0,789
CHF SWAP		-0,731	-0,671	-0,552	-0,423	-0,253	-0,068	-0,018	-0,100

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	107,56	-0,05	-1	-20	3M	100,06	-0,25
GGB 3,50%	01/23	3Y	107,82	-0,04	-1	-30			
GGB 3,375%	02/25	5Y	113,58	0,16	-1	-44			
GGB 1,875%	07/26	6Y	108,81	0,31	-2	-63	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,88	0,44	-1	-50			
GGB 1,5%	06/30	10Y	106,50	0,79	-2	-68			
GGB 1,875%	02/35	15Y	111,47	1,01	-1	-87	12M	100,09	-0,10
GGB 4%	01/37	17Y	143,36	1,07	-1	-113			
GGB 4,20%	01/42	22Y	156,60	1,17	-1	-114			

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	89	-6	50	56	4	79
10Y	131	-31	65	68	9	107
15Y	133	-58	55	53	-4	112

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,15	-0,10	0,21	0,18	0,45	0,80	1,02	1,09

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	661	0,45	917	-27,88%		
DOW JONES	29.398	-0,08	28.538	3,01%	BUND	174,3
S&P 500	3.573	0,77	3.231	10,57%	BOBL	135,17
NASDAQ	11.786	2,01	8.973	31,35%	SCHATZ	112,29
DAX	13.157	-0,45	13.249	-0,70%		
FTSE	6.352	-0,47	7.542	-15,78%	US LONG BOND	170,97
NIKKEI	25.521	0,68	23.657	7,88%	US 10Y	137,72
BRENT	43,65	-0,34	66	-33,86%	US 5Y	125,32
GOLD \$	1.871	0,27	1.517	23,32%	US 2Y	110,35

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

