

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	1,120	-0,36	USDJPY	107,755	0,17	EURUSD	1,1212	-0,09%	
EURGBP	0,913	-0,12	USDGBP	0,81505	0,25	EURGBP	0,84558	7,98%	
EURJPY	120,71	-0,18	USDCHF	0,95175	0,06	EURJPY	121,85	-0,94%	
EURCHF	1,0662	-0,29				EURCHF	1,0853	-1,76%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,413	-0,287	-0,194	-0,205	
USA	(0,00 / 0,25)	USD	0,178	0,243	0,308	0,361		0,566	
JAPAN	- 0,10	JPY	-0,080	-0,055	-0,044	-0,013			
BANK OF ENGLAND	0,10	GBP	0,092	0,129	0,143	0,290			
SWITZERLAND	-0,75	CHF	-0,764	-0,708	-0,662	-0,605			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,274	0,632			1,381		
GREEK TREASURY			0,638	1,206	1,282	1,403			
GERMAN TREASURY		-0,694	-0,709	-0,480	-0,283	-0,224	-0,038		
JAPANESE TREAS		-0,131	-0,100	0,028	0,246	0,409	0,596		
U.K TREASURY		-0,099	-0,066	0,150	0,375	0,531	0,606		
ESM TREASURY		-0,532	-0,498	-0,243	0,052	0,208	0,232		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,360	-0,400	-0,367	-0,307	-0,194	-0,024	0,041	-0,005
USD SWAP		0,261	0,224	0,315	0,453	0,621	0,782	0,860	0,894
JPY SWAP		-0,017	-0,029	-0,018	0,008	0,069	0,179	0,266	0,351
GBP SWAP		0,225	0,178	0,220	0,269	0,340	0,407	0,421	0,397
CHF SWAP		-0,642	-0,615	-0,542	-0,448	-0,310	-0,145	-0,108	-0,255

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	0,28	-4	13	3M	99,94	0,29
GGB 3,50%	01/23	3Y	108,18	0,31	-5	5			
GGB 3,375%	02/25	5Y	112,57	0,61	-5	0			
GGB 1,875%	07/26	6Y	106,56	0,76	-4	-18	6M	99,96	0,08
GGB 2%	04/27	7Y	107,22	0,90	-4	-4			
GGB 1,5%	06/30	10Y	102,82	1,20	-5	-27			
GGB 1,875%	02/35	15Y	108,10	1,26	-6	-62	12M	99,87	0,13
GGB 4%	01/37	17Y	138,49	1,39	-6	-82			
GGB 4,20%	01/42	22Y	148,62	1,54	-6	-78			

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	135	40	79	74	4	117
10Y	169	7	76	75	-6	134
15Y	157	-35	52	54	-40	123

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,29	0,08	0,13	0,35	0,64	0,93	1,21	1,28	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	637	0,22	917	-30,51%		
DOW JONES	25.596	2,32	28.538	-10,31%	BUND	176,72
S&P 500	3.053	1,47	3.231	-5,50%	BOBL	135,01
NASDAQ	9.874	1,20	8.973	10,04%	SCHATZ	112,145
DAX	12.258	0,21	13.249	-7,48%		
FTSE	6.192	-0,54	7.542	-17,90%	US LONG BOND	179,13
NIKKEI	22.288	1,33	23.657	-5,79%	US 10Y	139,33
BRENT	41,10	-1,46	66	-37,73%	US 5Y	125,80
GOLD \$	1.771	-0,10	1.517	16,74%	US 2Y	110,43

GREECE-PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

