

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	-0,39	USDJPY	105,605	0,20	EURUSD	1,1212	4,41%	
EURGBP	0,9105	-0,19	USDGBP	0,77785	0,19	EURGBP	0,84558	7,68%	
EURJPY	123,62	-0,18	USDCHF	0,92185	0,21	EURJPY	121,85	1,45%	
EURCHF	1,079	-0,18				EURCHF	1,0853	-0,58%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,513	-0,336	-0,448	-0,373	-0,194	-0,292	
USA	(0,00 / 0,25)	USD	0,173	0,218	0,247	0,319		0,460	
JAPAN	- 0,10	JPY	-0,068	-0,045	-0,048	-0,030			
BANK OF ENGLAND	0,10	GBP	0,068	0,084	0,084	0,176			
SWITZERLAND	-0,75	CHF	-0,780	-0,731	-0,696	-0,655			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,282	0,610			1,260		
GREEK TREASURY			0,489	1,082	1,219	1,381			
GERMAN TREASURY		-0,668	-0,677	-0,491	-0,306	-0,280	-0,079		
JAPANESE TREAS		-0,116	-0,109	0,023	0,241	0,409	0,566		
U.K TREASURY		-0,095	-0,120	0,120	0,355	0,529	0,636		
ESM TREASURY		-0,534	-0,504	-0,273	0,009	0,159	0,178		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,389	-0,403	-0,375	-0,324	-0,220	-0,061	-0,004	-0,058
USD SWAP		0,243	0,227	0,315	0,441	0,599	0,748	0,821	0,848
JPY SWAP		-0,034	-0,050	-0,046	-0,026	0,031	0,140	0,225	0,313
GBP SWAP		0,138	0,115	0,165	0,224	0,310	0,400	0,434	0,434
CHF SWAP		-0,675	-0,650	-0,573	-0,483	-0,353	-0,193	-0,158	-0,273

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	108,44	0,16	0	0	3M	100,00	0,00
GGB 3,50%	01/23	3Y	108,18	0,22	0	-4			
GGB 3,375%	02/25	5Y	113,14	0,45	0	-16			
GGB 1,875%	07/26	6Y	107,44	0,60	-1	-34	6M	99,98	0,06
GGB 2%	04/27	7Y	107,92	0,79	-2	-15			
GGB 1,5%	06/30	10Y	103,99	1,07	0	-40			
GGB 1,875%	02/35	15Y	108,94	1,20	1	-68	12M	99,91	0,10
GGB 4%	01/37	17Y	138,75	1,36	0	-84			
GGB 4,20%	01/42	22Y	149,43	1,49	0	-82			

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	117	22	68	64	-1	103
10Y	157	-5	73	72	8	127
15Y	153	-39	57	52	-19	123

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,06	0,10	0,27	0,49	0,82	1,08	1,22	1,38

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	632	0,94	917	-31,09%		
DOW JONES	26.585	0,43	28.538	-6,84%	BUND	176,77
S&P 500	3.239	0,74	3.231	0,26%	BOBL	134,91
NASDAQ	10.536	1,67	8.973	17,42%	SCHATZ	112,07
DAX	12.870	0,24	13.249	-2,86%		
FTSE	6.122	0,28	7.542	-18,82%	US LONG BOND	180,47
NIKKEI	22.657	-0,26	23.657	-4,23%	US 10Y	139,44
BRENT	43,50	0,21	66	-34,09%	US 5Y	125,77
GOLD \$	1.920	-1,17	1.517	26,54%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

