

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	1,110	0,23	USDJPY	107,195	-0,42	EURUSD	1,1212	-0,98%
EURGBP	0,9012	0,23	USDGBP	0,8117	0,01	EURGBP	0,84558	6,58%
EURJPY	119,01	-0,20	USDCHF	0,9624	-0,17	EURJPY	121,85	-2,33%
EURCHF	1,0685	0,05				EURCHF	1,0853	-1,55%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,475	-0,336	-0,280	-0,149	-0,076
USA	(0,00 / 0,25)	USD	0,174	0,289	0,363	0,548	0,681
JAPAN	- 0,10	JPY	-0,078	-0,053	-0,037	0,010	
BANK OF ENGLAND	0,10	GBP	0,097	0,179	0,245	0,392	
SWITZERLAND	-0,75	CHF	-0,760	-0,727	-0,649	-0,587	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,160	0,315	0,661			1,426
GREEK TREASURY		0,890	1,519	1,633	1,732	
GERMAN TREASURY	-0,635	-0,619	-0,433	-0,289	-0,160	0,011
JAPANESE TREAS	-0,151	-0,126	0,005	0,220	0,353	0,510
U.K TREASURY	-0,042	-0,006	0,190	0,383	0,531	0,602
ESM TREASURY	-0,415	-0,388	-0,140	0,110	0,251	0,278

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,230	-0,302	-0,279	-0,227	-0,127	0,022	0,079	0,022
USD SWAP	0,296	0,270	0,367	0,496	0,658	0,827	0,912	0,957
JPY SWAP	-0,015	-0,048	-0,047	-0,024	0,036	0,142	0,213	0,288
GBP SWAP	0,315	0,259	0,296	0,343	0,403	0,449	0,450	0,409
CHF SWAP	-0,637	-0,643	-0,588	-0,491	-0,350	-0,188	-0,160	-0,258

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	108,02	0,63	-1	48	3M	99,97	0,16
GGB 3,50%	01/23	3Y	107,31	0,71	-1	45			
GGB 3,45%	04/24	4Y	109,76	0,85	-1	36			
GGB 1,875%	07/26	6Y	104,13	1,17	0	23	6M	99,91	0,33
GGB 2%	04/27	7Y	104,47	1,32	0	38			
GGB 3,875%	03/29	9Y	119,47	1,49	0	6			
GGB 1,875%	02/35	15Y	103,55	1,60	0	-28	12M	99,73	0,34
GGB 4%	01/37	17Y	133,16	1,70	0	-50			
GGB 4,20%	01/42	22Y	142,42	1,81	0	-50			

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	151	56	95	88	2	131
10Y	195	33	94	98	6	158
15Y	192	1	76	84	-24	143

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,16	0,33	0,34	0,71	0,85	1,32	1,49	1,60	1,70

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	657	-1,26	917	-28,39%		
DOW JONES	25.401	-0,58	28.538	-10,99%	BUND	172,13
S&P 500	3.030	-0,21	3.231	-6,23%	BOBL	135
NASDAQ	9.369	-0,46	8.973	4,41%	SCHATZ	112,015
DAX	11.591	-1,61	13.249	-12,51%		
FTSE	6.152	-1,07	7.542	-18,42%	US LONG BOND	179,59
NIKKEI	21.878	-0,18	23.657	-7,52%	US 10Y	139,25
BRENT	34,40	-2,52	66	-47,88%	US 5Y	125,73
GOLD \$	1.721	0,13	1.517	13,42%	US 2Y	110,27

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

