

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	1,113	0,29	USDJPY	107,425	-0,35	EURUSD	1,1212	-0,71%
EURGBP	0,8975	-0,19	USDGBP	0,80605	-0,42	EURGBP	0,84558	6,13%
EURJPY	119,6	-0,11	USDCHF	0,9599	-0,14	EURJPY	121,85	-1,85%
EURCHF	1,0686	0,11				EURCHF	1,0853	-1,53%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,482	-0,336	-0,307	-0,158	-0,194	-0,085		
USA	(0,00 / 0,25)	USD	0,183	0,279	0,344	0,510				
JAPAN	- 0,10	JPY	-0,084	-0,055	-0,041	0,003				
BANK OF ENGLAND	0,10	GBP	0,092	0,169	0,228	0,380				
SWITZERLAND	-0,75	CHF	-0,761	-0,726	-0,651	-0,597				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,154	0,296	0,654			1,424
GREEK TREASURY		0,903	1,522	1,638	1,736	
GERMAN TREASURY	-0,650	-0,628	-0,423	-0,277	-0,141	0,037
JAPANESE TREAS	-0,123	-0,123	0,014	0,229	0,371	0,531
U.K TREASURY	-0,037	0,004	0,197	0,381	0,521	0,590
ESM TREASURY	-0,427	-0,392	-0,133	0,133	0,282	0,316

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,244	-0,309	-0,279	-0,221	-0,114	0,044	0,110	0,065
USD SWAP	0,286	0,257	0,354	0,486	0,651	0,821	0,907	0,952
JPY SWAP	-0,015	-0,045	-0,040	-0,016	0,048	0,163	0,246	0,328
GBP SWAP	0,316	0,265	0,306	0,351	0,412	0,459	0,461	0,423
CHF SWAP	-0,640	-0,642	-0,585	-0,483	-0,330	-0,168	-0,143	-0,235

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	107,97	0,65	0	50	3M	99,91	0,31
GGB 3,50%	01/23	3Y	107,27	0,73	-1	47			
GGB 3,45%	04/24	4Y	109,70	0,86	0	37			
GGB 1,875%	07/26	6Y	104,12	1,18	-1	24	6M	99,78	0,43
GGB 2%	04/27	7Y	104,46	1,32	-1	38			
GGB 3,875%	03/29	9Y	119,45	1,49	-1	6			
GGB 1,875%	02/35	15Y	103,45	1,61	0	-27	12M	99,52	0,48
GGB 4%	01/37	17Y	133,04	1,70	0	-50			
GGB 4,20%	01/42	22Y	142,19	1,82	0	-49			

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	153	58	97	91	6	132
10Y	195	33	96	102	8	158
15Y	192	1	77	88	-21	142

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,31	0,43	0,48	0,73	0,86	1,32	1,49	1,61	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	660	1,20	917	-27,98%		
DOW JONES	25.383	-0,07	28.538	-11,06%	BUND	171,81
S&P 500	3.044	0,48	3.231	-5,78%	BOBL	134,96
NASDAQ	9.490	1,29	8.973	5,76%	SCHATZ	112,02
DAX	11.587	-1,65	13.249	-12,55%		
FTSE	6.164	1,43	7.542	-18,27%	US LONG BOND	179,09
NIKKEI	22.062	0,84	23.657	-6,74%	US 10Y	139,23
BRENT	37,80	-0,11	66	-42,73%	US 5Y	125,78
GOLD \$	1.742	0,68	1.517	14,84%	US 2Y	110,27

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

