

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	1,182	0,25	USDJPY	106,335	0,34	EURUSD	1,1212	5,40%
EURGBP	0,9019	-0,05	USDGBP	0,76325	-0,30	EURGBP	0,84558	6,66%
EURJPY	125,66	0,59	USDCHF	0,90975	-0,24	EURJPY	121,85	3,12%
EURCHF	1,0751	0,02				EURCHF	1,0853	-0,94%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,517	-0,336	-0,487	-0,441	-0,194
USA	(0,00 / 0,25)	USD	0,175	0,214	0,250	0,314	0,441
JAPAN	- 0,10	JPY	-0,081	-0,060	-0,052	-0,041	
BANK OF ENGLAND	0,10	GBP	0,051	0,072	0,070	0,115	
SWITZERLAND	-0,75	CHF	-0,783	-0,743	-0,716	-0,666	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,162	0,293	0,677			1,388
GREEK TREASURY		0,451	1,088	1,300	1,489	
GERMAN TREASURY	-0,677	-0,675	-0,467	-0,261	-0,223	-0,021
JAPANESE TREAS	-0,104	-0,082	0,035	0,258	0,414	0,594
U.K TREASURY	-0,034	-0,030	0,227	0,485	0,678	0,808
ESM TREASURY	-0,552	-0,496	-0,236	0,084	0,251	0,279

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,445	-0,434	-0,386	-0,318	-0,195	-0,008	0,070	0,035
USD SWAP	0,228	0,241	0,337	0,478	0,670	0,868	0,966	1,022
JPY SWAP	-0,033	-0,036	-0,028	-0,006	0,054	0,167	0,253	0,348
GBP SWAP	0,101	0,120	0,196	0,274	0,382	0,505	0,558	0,577
CHF SWAP	-0,668	-0,613	-0,518	-0,408	-0,270	-0,122	-0,088	-0,190

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	108,20	0,11	2	-4	3M	99,99	0,09
GGB 3,50%	01/23	3Y	108,02	0,18	1	-8			
GGB 3,375%	02/25	5Y	112,99	0,43	1	-17			
GGB 1,875%	07/26	6Y	107,53	0,57	0	-37	6M	99,97	0,08
GGB 2%	04/27	7Y	107,80	0,79	1	-15			
GGB 1,5%	06/30	10Y	103,89	1,08	0	-39			
GGB 1,875%	02/35	15Y	107,75	1,28	0	-60	12M	99,95	0,07
GGB 4%	01/37	17Y	136,56	1,48	1	-72			
GGB 4,20%	01/42	22Y	147,23	1,58	1	-73			

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	113	18	66	61	-1	100
10Y	156	-6	73	71	10	125
15Y	156	-35	64	56	-10	128

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,09	0,08	0,07	0,21	0,45	0,81	1,09	1,30	1,49

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	628	-0,80	917	-31,57%		
DOW JONES	28.308	1,35	28.538	-0,80%	BUND	176,59
S&P 500	3.431	1,00	3.231	6,20%	BOBL	134,89
NASDAQ	11.380	0,60	8.973	26,82%	SCHATZ	112,055
DAX	13.134	0,52	13.249	-0,87%		
FTSE	6.118	0,21	7.542	-18,89%	US LONG BOND	178,53
NIKKEI	23.297	1,35	23.657	-1,52%	US 10Y	139,31
BRENT	45,25	0,27	66	-31,44%	US 5Y	125,72
GOLD \$	1.927	-0,08	1.517	27,05%	US 2Y	110,38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

