

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	1,184	-0,08	USDJPY	106,21	0,02	EURUSD	1,1212	5,62%	
EURGBP	0,891	-0,16	USDGBP	0,75235	-0,09	EURGBP	0,84558	5,37%	
EURJPY	125,79	-0,06	USDCHF	0,91125	0,21	EURJPY	121,85	3,23%	
EURCHF	1,0791	0,12				EURCHF	1,0853	-0,57%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,478	-0,451	-0,194	-0,389	
USA	(0,00 / 0,25)	USD	0,155	0,199	0,251	0,288		0,425	
JAPAN	- 0,10	JPY	-0,090	-0,055	-0,059	-0,046			
BANK OF ENGLAND	0,10	GBP	0,055	0,066	0,062	0,124			
SWITZERLAND	-0,75	CHF	-0,794	-0,757	-0,725	-0,681			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,131	0,255	0,654			1,385		
GREEK TREASURY		0,443	1,125	1,334	1,528			
GERMAN TREASURY	-0,703	-0,699	-0,477	-0,269	-0,231	-0,036		
JAPANESE TREAS	-0,119	-0,084	0,041	0,268	0,425	0,613		
U.K TREASURY	-0,079	-0,039	0,254	0,502	0,783	0,824		
ESM TREASURY	-0,573	-0,520	-0,243	0,079	0,248	0,279		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,462	-0,459	-0,410	-0,336	-0,202	-0,015	0,062	0,036
USD SWAP	0,235	0,234	0,328	0,473	0,672	0,875	0,977	1,031
JPY SWAP	-0,038	-0,040	-0,033	-0,009	0,050	0,169	0,261	0,358
GBP SWAP	0,107	0,125	0,205	0,291	0,411	0,538	0,587	0,594
CHF SWAP	-0,690	-0,652	-0,570	-0,463	-0,313	-0,155	-0,118	-0,200

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	0,14	0	-1	3M	99,99	0,12
GGB 3,50%	01/23	3Y	107,92	0,18	0	-8			
GGB 3,375%	02/25	5Y	112,94	0,43	0	-18			
GGB 1,875%	07/26	6Y	107,42	0,59	0	-35	6M	100,00	0,00
GGB 2%	04/27	7Y	107,72	0,80	0	-14			
GGB 1,5%	06/30	10Y	103,53	1,12	0	-35			
GGB 1,875%	02/35	15Y	107,28	1,32	0	-56	12M	99,95	0,06
GGB 4%	01/37	17Y	135,87	1,51	-1	-69			
GGB 4,20%	01/42	22Y	145,74	1,65	0	-67			

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	114	19	72	65	3	103
10Y	160	-2	79	78	15	130
15Y	160	-31	69	63	-6	134

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,12	0,00	0,06	0,21	0,44	0,82	1,13	1,33	1,53

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	644	-0,34	917	-29,78%		
DOW JONES	28.293	-2,78	28.538	-0,86%	BUND	176,78
S&P 500	3.455	-3,51	3.231	6,93%	BOBL	135,02
NASDAQ	11.458	-4,96	8.973	27,70%	SCHATZ	112,135
DAX	13.117	0,45	13.249	-1,00%		
FTSE	5.890	0,67	7.542	-21,91%	US LONG BOND	178,84
NIKKEI	23.205	-1,11	23.657	-1,91%	US 10Y	139,72
BRENT	44,24	0,39	66	-32,97%	US 5Y	125,95
GOLD \$	1.934	0,18	1.517	27,51%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

