

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	1,186	0,08	USDJPY	105,275	-0,16	EURUSD	1,1212	5,75%	
EURGBP	0,9199	0,08	USDGBP	0,77595	0,00	EURGBP	0,84558	8,79%	
EURJPY	124,82	-0,08	USDCHF	0,90705	-0,12	EURJPY	121,85	2,44%	
EURCHF	1,0754	-0,04				EURCHF	1,0853	-0,91%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,526	-0,336	-0,484	-0,460	-0,194	-0,403	
USA	(0,00 / 0,25)	USD	0,152	0,200	0,237	0,275		0,403	
JAPAN	- 0,10	JPY	-0,124	-0,082	-0,098	-0,057			
BANK OF ENGLAND	0,10	GBP	0,049	0,066	0,060	0,080			
SWITZERLAND	-0,75	CHF	-0,794	-0,766	-0,742	-0,702			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,137	0,266	0,672			1,421		
GREEK TREASURY			0,416	1,073	1,242	1,392			
GERMAN TREASURY		-0,694	-0,689	-0,487	-0,282	-0,245	-0,040		
JAPANESE TREAS		-0,133	-0,105	0,021	0,237	0,400	0,595		
U.K TREASURY		-0,076	-0,078	0,205	0,439	0,717	0,758		
ESM TREASURY		-0,581	-0,530	-0,262	0,062	0,232	0,259		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,470	-0,467	-0,421	-0,351	-0,218	-0,029	0,048	0,018
USD SWAP		0,227	0,228	0,327	0,475	0,681	0,895	1,003	1,065
JPY SWAP		-0,045	-0,053	-0,047	-0,029	0,026	0,141	0,228	0,324
GBP SWAP		0,064	0,093	0,173	0,257	0,374	0,493	0,539	0,542
CHF SWAP		-0,709	-0,665	-0,574	-0,469	-0,321	-0,168	-0,135	-0,223

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	107,95	0,11	-1	-4	3M	99,99	0,18
GGB 3,50%	01/23	3Y	107,88	0,16	-1	-10			
GGB 3,375%	02/25	5Y	112,97	0,40	-1	-21			
GGB 1,875%	07/26	6Y	107,74	0,53	-1	-41	6M	100,00	0,01
GGB 2%	04/27	7Y	108,12	0,73	-1	-21			
GGB 1,5%	06/30	10Y	104,01	1,06	-2	-41			
GGB 1,875%	02/35	15Y	108,51	1,23	-1	-65	12M	99,98	0,02
GGB 4%	01/37	17Y	138,22	1,38	-2	-83			
GGB 4,20%	01/42	22Y	148,68	1,52	-1	-80			

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	111	16	71	65	5	99
10Y	156	-6	81	79	9	130
15Y	152	-39	67	60	-10	128

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,18	0,01	0,02	0,21	0,42	0,75	1,07	1,24	1,39

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	662	-0,25	917	-27,81%		
DOW JONES	27.996	0,01	28.538	-1,90%	BUND	174,04
S&P 500	3.401	0,52	3.231	5,27%	BOBL	135,07
NASDAQ	11.190	1,21	8.973	24,71%	SCHATZ	112,275
DAX	13.230	0,09	13.249	-0,15%		
FTSE	6.098	-0,13	7.542	-19,15%	US LONG BOND	176,59
NIKKEI	23.476	0,09	23.657	-0,77%	US 10Y	139,53
BRENT	41,31	1,92	66	-37,41%	US 5Y	126,01
GOLD \$	1.965	0,55	1.517	29,52%	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

