



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	1.177	-0.08	USDJPY	106.06	0.41	EURUSD	1.1212 4.99%
EURGBP	0.9151	0.63	USDGBP	0.77735	0.71	EURGBP	0.84558 8.22%
EURJPY	124.85	0.34	USDCHF	0.91665	0.18	EURJPY	121.85 2.46%
EURCHF	1.0791	0.09				EURCHF	1.0853 -0.58%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.540	-0.336	-0.505	-0.479	-0.194	-0.460
USA	(0,00 / 0,25) USD	0.143	0.173	0.220	0.234		0.349
JAPAN	- 0,10 JPY	-0.083	-0.075	-0.102	-0.052		
BANK OF ENGLAND	0,10 GBP	0.046	0.053	0.049	0.078		
SWITZERLAND	-0,75 CHF	-0.798	-0.756	-0.765	-0.723		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.153	0.337	0.775			1.578
GREEK TREASURY		0.406	0.947	1.092	1.179	
GERMAN TREASURY	-0.689	-0.689	-0.487	-0.289	-0.260	-0.053
JAPANESE TREAS	-0.117	-0.092	0.041	0.258	0.411	0.640
U.K TREASURY	-0.009	-0.022	0.302	0.546	0.836	0.883
ESM TREASURY	-0.603	-0.537	-0.253	0.066	0.234	0.254

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.494	-0.481	-0.419	-0.339	-0.203	-0.013	0.066	0.038
USD SWAP	0.222	0.274	0.408	0.575	0.799	1.027	1.143	1.212
JPY SWAP	-0.041	-0.044	-0.033	-0.006	0.055	0.179	0.279	0.393
GBP SWAP	0.058	0.120	0.227	0.323	0.453	0.587	0.646	0.660
CHF SWAP	-0.728	-0.684	-0.585	-0.473	-0.320	-0.155	-0.105	-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	107.71	0.11	-2	-4	3M	100.01	-0.04
GGB 3,50%	01/23	3Y	107.73	0.14	-2	-12			
GGB 3,375%	02/25	5Y	112.86	0.39	-2	-22			
GGB 1,875%	07/26	6Y	108.12	0.45	-3	-49	6M	100.05	-0.10
GGB 2%	04/27	7Y	108.90	0.61	-3	-33			
GGB 1,5%	06/30	10Y	105.14	0.94	-3	-53			
GGB 1,875%	02/35	15Y	110.51	1.08	-3	-80	12M	100.06	-0.06
GGB 4%	01/37	17Y	141.87	1.17	-3	-104			
GGB 4,20%	01/42	22Y	153.66	1.30	-3	-101			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	110	71	67	25	101
10Y	143	70	71	16	117
15Y	138	53	51	-7	115

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.04	-0.10	-0.06	0.21	0.41	0.62	0.95	1.09	1.18

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	641	-0.48	917	-30.07%		
DOW JONES	27,773	-1.34	28,538	-2.68%	BUND	174
S&P 500	3,361	-1.40	3,231	4.02%	BOBL	135.06
NASDAQ	11,155	-1.57	8,973	24.31%	SCHATZ	112.265
DAX	12,859	-0.36	13,249	-2.94%		
FTSE	5,956	0.10	7,542	-21.03%	US LONG BOND	173.84
NIKKEI	23,423	-0.05	23,657	-0.99%	US 10Y	138.78
BRENT	41.59	-2.49	66	-36.98%	US 5Y	125.70
GOLD \$	1,885	-0.98	1,517	24.28%	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

