

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	0,15	USDJPY	105,96	-0,20	EURUSD	1,1212	5,81%	
EURGBP	0,9228	-0,29	USDGBP	0,77775	-0,47	EURGBP	0,84558	9,13%	
EURJPY	125,71	-0,05	USDCHF	0,90775	-0,12	EURJPY	121,85	3,16%	
EURCHF	1,077	0,03				EURCHF	1,0853	-0,77%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,516	-0,336	-0,484	-0,455	-0,194	-0,395	
USA	(0,00 / 0,25)	USD	0,152	0,198	0,250	0,282		0,414	
JAPAN	- 0,10	JPY	-0,121	-0,077	-0,094	-0,055			
BANK OF ENGLAND	0,10	GBP	0,051	0,055	0,057	0,081			
SWITZERLAND	-0,75	CHF	-0,794	-0,766	-0,748	-0,707			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,129	0,252	0,663			1,410		
GREEK TREASURY		0,416	1,083	1,262	1,420			
GERMAN TREASURY	-0,707	-0,704	-0,498	-0,292	-0,255	-0,054		
JAPANESE TREAS	-0,120	-0,096	0,021	0,243	0,403	0,584		
U.K TREASURY	-0,131	-0,128	0,172	0,411	0,692	0,736		
ESM TREASURY	-0,580	-0,531	-0,260	0,067	0,236	0,264		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,465	-0,467	-0,422	-0,350	-0,218	-0,026	0,051	0,021
USD SWAP	0,234	0,221	0,314	0,462	0,667	0,878	0,983	1,042
JPY SWAP	-0,045	-0,049	-0,045	-0,027	0,028	0,143	0,231	0,324
GBP SWAP	0,053	0,064	0,145	0,234	0,355	0,479	0,526	0,534
CHF SWAP	-0,706	-0,663	-0,571	-0,464	-0,315	-0,158	-0,125	-0,215

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	107,98	0,11	-1	-4	3M	99,99	0,16
GGB 3,50%	01/23	3Y	107,91	0,16	-1	-10			
GGB 3,375%	02/25	5Y	112,99	0,40	-1	-21			
GGB 1,875%	07/26	6Y	107,73	0,53	-2	-41	6M	99,99	0,01
GGB 2%	04/27	7Y	108,00	0,75	0	-19			
GGB 1,5%	06/30	10Y	103,91	1,08	-3	-39			
GGB 1,875%	02/35	15Y	108,27	1,24	-3	-64	12M	99,98	0,02
GGB 4%	01/37	17Y	137,73	1,40	-4	-80			
GGB 4,20%	01/42	22Y	148,03	1,54	-4	-77			

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	112	17	70	64	3	99
10Y	158	-4	80	78	8	130
15Y	155	-36	67	60	-11	130

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,16	0,01	0,02	0,21	0,42	0,76	1,08	1,26	1,42

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	650	2,16	917	-29,14%		
DOW JONES	27.666	0,48	28.538	-3,06%	BUND	174,12
S&P 500	3.341	0,05	3.231	3,40%	BOBL	135,15
NASDAQ	10.854	-0,60	8.973	20,96%	SCHATZ	112,305
DAX	13.279	0,58	13.249	0,23%		
FTSE	6.054	0,37	7.542	-19,73%	US LONG BOND	176,53
NIKKEI	23.559	0,65	23.657	-0,41%	US 10Y	139,58
BRENT	39,69	-0,35	66	-39,86%	US 5Y	126,06
GOLD \$	1.945	0,25	1.517	28,24%	US 2Y	110,47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

