

FOREIGN EXCHANGE

	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%)
SPOT								
EURUSD	1.164	-0.03	USDJPY	104.795	0.13	EURUSD	1.1212	3.85%
EURGBP	0.9023	0.37	USDGBP	0.77485	0.34	EURGBP	0.84558	6.71%
EURJPY	122.04	0.13	USDCHF	0.91715	0.01	EURJPY	121.85	0.15%
EURCHF	1.0679	-0.01				EURCHF	1.0853	-1.60%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0.548	-0.336	-0.523	-0.521	-0.194	-0.489	
USA	(0,00 / 0,25)	USD	0.140	0.176	0.216	0.242		0.330	
JAPAN	- 0,10	JPY	-0.090	-0.078	-0.103	-0.065			
BANK OF ENGLAND	0,10	GBP	0.043	0.048	0.045	0.057			
SWITZERLAND	-0,75	CHF	-0.805	-0.790	-0.767	-0.733			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.153	0.378	0.867			1.665
GREEK TREASURY		0.412	0.960	1.222	1.267	
GERMAN TREASURY	-0.790	-0.806	-0.613	-0.423	-0.395	-0.204
JAPANESE TREAS	-0.111	-0.083	0.045	0.253	0.413	0.649
U.K TREASURY	-0.048	-0.050	0.250	0.481	0.766	0.811
ESM TREASURY	-0.652	-0.612	-0.359	-0.037	0.113	0.132

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.528	-0.537	-0.481	-0.400	-0.261	-0.074	-0.002	-0.035
USD SWAP	0.210	0.279	0.440	0.641	0.886	1.124	1.243	1.314
JPY SWAP	-0.052	-0.048	-0.032	-0.003	0.062	0.191	0.294	0.414
GBP SWAP	0.026	0.102	0.206	0.301	0.430	0.558	0.614	0.626
CHF SWAP	-0.753	-0.718	-0.618	-0.505	-0.348	-0.175	-0.133	-0.218

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	107.54	0.04	-1	-11	3M	100.02	-0.09
GGB 3,50%	01/23	3Y	107.58	0.11	-1	-15			
GGB 3,375%	02/25	5Y	112.76	0.37	1	-24			
GGB 1,875%	07/26	6Y	107.84	0.48	0	-46	6M	100.05	-0.13
GGB 2%	04/27	7Y	108.90	0.59	1	-35			
GGB 1,5%	06/30	10Y	105.15	0.94	1	-53			
GGB 1,875%	02/35	15Y	109.39	1.16	1	-72	12M	100.10	-0.12
GGB 4%	01/37	17Y	140.86	1.21	1	-99			
GGB 4,20%	01/42	22Y	153.10	1.32	0	-100			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	122	73	80	21	110
10Y	157	81	84	18	129
15Y	165	76	75	11	138

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.09	-0.13	-0.12	0.21	0.41	0.64	0.96	1.22	1.27

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	574	0.87	917	-37.35%		
DOW JONES	26,502	-0.59	28,538	-7.14%	BUND	175.99
S&P 500	3,270	-1.21	3,231	1.21%	BOBL	135.81
NASDAQ	10,912	-2.45	8,973	21.60%	SCHATZ	112.455
DAX	11,729	1.49	13,249	-11.48%		
FTSE	5,618	0.73	7,542	-25.51%	US LONG BOND	172.09
NIKKEI	23,295	1.39	23,657	-1.53%	US 10Y	138.19
BRENT	37.17	-2.03	66	-43.68%	US 5Y	125.61
GOLD \$	1,887	0.45	1,517	24.41%	US 2Y	110.42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

