

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	1.170	0.62	USDJPY	104.775	-0.07	EURUSD	1.1212 4.35%
EURGBP	0.9005	-0.05	USDGBP	0.7695	-0.70	EURGBP	0.84558 6.49%
EURJPY	122.59	0.55	USDCHF	0.91575	-0.50	EURJPY	121.85 0.60%
EURCHF	1.0715	0.13				EURCHF	1.0853 -1.27%

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	-0.520	-0.513	-0.194	-0.486
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	0.160	0.389	0.877			1.661
GREEK TREASURY		0.324	0.894	1.115	1.176	
GERMAN TREASURY	-0.792	-0.800	-0.607	-0.416	-0.391	-0.198
JAPANESE TREAS	-0.111	-0.083	0.045	0.253	0.413	0.649
U.K TREASURY	-0.052	-0.051	0.257	0.495	0.782	0.830
ESM TREASURY	-0.648	-0.606	-0.344	-0.019	0.133	0.152

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.526	-0.531	-0.473	-0.389	-0.244	-0.056	0.018	-0.014
USD SWAP	0.215	0.281	0.443	0.640	0.882	1.115	1.230	1.297
JPY SWAP	-0.052	-0.048	-0.032	-0.003	0.062	0.190	0.294	0.414
GBP SWAP	0.026	0.110	0.215	0.313	0.444	0.577	0.636	0.651
CHF SWAP	-0.749	-0.708	-0.598	-0.481	-0.320	-0.148	-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	107.56	0.02	-2	-13	3M	100.01	-0.04
GGB 3,50%	01/23	3Y	107.68	0.06	-5	-20			
GGB 3,375%	02/25	5Y	113.02	0.31	-5	-30			
GGB 1,875%	07/26	6Y	108.14	0.43	-4	-51	6M	100.05	-0.12
GGB 2%	04/27	7Y	109.34	0.52	-5	-42			
GGB 1,5%	06/30	10Y	105.64	0.89	-3	-58			
GGB 1,875%	02/35	15Y	110.16	1.10	-5	-78	12M	100.10	-0.12
GGB 4%	01/37	17Y	141.84	1.16	-5	-104			
GGB 4,20%	01/42	22Y	154.35	1.27	-4	-105			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	112	66	73	16	101
10Y	150	76	79	15	122
15Y	153	67	66	4	127

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.04	-0.12	-0.12	0.21	0.32	0.54	0.89	1.12	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	582	1.54	917	-36.57%		
DOW JONES	26,925	1.60	28,538	-5.65%	BUND	175.91
S&P 500	3,310	1.23	3,231	2.45%	BOBL	135.8
NASDAQ	10,958	0.42	8,973	22.12%	SCHATZ	112.455
DAX	12,002	1.81	13,249	-9.41%		
FTSE	5,748	1.65	7,542	-23.78%	US LONG BOND	171.94
NIKKEI	23,295	1.39	23,657	-1.53%	US 10Y	138.09
BRENT	39.97	2.57	66	-39.44%	US 5Y	125.53
GOLD \$	1,898	0.23	1,517	25.11%	US 2Y	110.39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

