

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	1.181	0.83	USDJPY	104.135	-0.43	EURUSD	1.1212	5.35%
EURGBP	0.9036	0.24	USDGBP	0.76495	-0.58	EURGBP	0.84558	6.86%
EURJPY	123.01	0.41	USDCHF	0.90725	-0.60	EURJPY	121.85	0.95%
EURCHF	1.0716	0.23				EURCHF	1.0853	-1.26%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0.550	-0.336	-0.517	-0.515	-0.194	-0.486	
USA	(0,00 / 0,25)	USD	0.138	0.176	0.225	0.244		0.334	
JAPAN	- 0,10	JPY	-0.090	-0.079	-0.103	-0.065			
BANK OF ENGLAND	0,10	GBP	0.044	0.046	0.045	0.055			
SWITZERLAND	-0,75	CHF	-0.807	-0.795	-0.767	-0.733			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.149	0.313	0.738			1.500
GREEK TREASURY		0.237	0.831	1.047	1.109	
GERMAN TREASURY	-0.785	-0.812	-0.639	-0.446	-0.423	-0.228
JAPANESE TREAS	-0.125	-0.109	0.022	0.227	0.386	0.614
U.K TREASURY	-0.058	-0.064	0.214	0.441	0.721	0.770
ESM TREASURY	-0.650	-0.615	-0.376	-0.050	0.104	0.126

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.526	-0.535	-0.485	-0.411	-0.277	-0.088	-0.011	-0.038
USD SWAP	0.209	0.258	0.379	0.546	0.765	0.994	1.108	1.176
JPY SWAP	-0.056	-0.061	-0.051	-0.029	0.031	0.149	0.244	0.355
GBP SWAP	0.023	0.099	0.196	0.282	0.402	0.525	0.576	0.583
CHF SWAP	-0.751	-0.715	-0.608	-0.495	-0.342	-0.178	-0.135	-0.228

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	107.62	-0.04	-5	-19	3M	100.02	-0.07
GGB 3,50%	01/23	3Y	107.81	-0.01	-6	-27			
GGB 3,375%	02/25	5Y	113.38	0.22	-7	-39			
GGB 1,875%	07/26	6Y	108.60	0.35	-6	-59	6M	100.06	-0.14
GGB 2%	04/27	7Y	109.80	0.45	-4	-49			
GGB 1,5%	06/30	10Y	106.22	0.82	-3	-65			
GGB 1,875%	02/35	15Y	111.08	1.03	-4	-85	12M	100.11	-0.13
GGB 4%	01/37	17Y	142.98	1.09	-3	-111			
GGB 4,20%	01/42	22Y	155.99	1.20	-4	-112			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	105	61	69	15	94
10Y	147	75	78	17	120
15Y	149	66	64	5	125

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.07	-0.14	-0.13	0.21	0.24	0.47	0.83	1.05	1.11

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	584	-0.70	917	-36.30%		
DOW JONES	27,848	1.34	28,538	-2.42%	BUND	176.37
S&P 500	3,443	2.20	3,231	6.58%	BOBL	135.83
NASDAQ	11,591	3.85	8,973	29.17%	SCHATZ	112.445
DAX	12,525	1.63	13,249	-5.46%		
FTSE	5,909	0.45	7,542	-21.65%	US LONG BOND	175.34
NIKKEI	24,105	1.73	23,657	1.89%	US 10Y	139.13
BRENT	41.09	-0.34	66	-37.74%	US 5Y	125.88
GOLD \$	1,920	1.33	1,517	26.55%	US 2Y	110.43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

