

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	1.215	-0.04	USDJPY	103.965	-0.04	EURUSD	1.1212	8.39%
EURGBP	0.9099	-0.20	USDGBP	0.7488	-0.17	EURGBP	0.84558	7.61%
EURJPY	126.35	-0.08	USDCHF	0.88695	0.10	EURJPY	121.85	3.69%
EURCHF	1.0779	0.06				EURCHF	1.0853	-0.68%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0.573	-0.336	-0.543	-0.522	-0.194	-0.505	
USA	(0,00 / 0,25)	USD	0.159	0.177	0.217	0.249		0.336	
JAPAN	- 0,10	JPY	-0.096	-0.079	-0.100	-0.058			
BANK OF ENGLAND	0,10	GBP	0.021	0.034	0.035	0.025			
SWITZERLAND	-0,75	CHF	-0.829	-0.801	-0.792	-0.746			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.117	0.362	0.898			1.633
GREEK TREASURY		0.039	0.563	0.827	0.926	
GERMAN TREASURY	-0.767	-0.800	-0.626	-0.443	-0.418	-0.221
JAPANESE TREAS	-0.124	-0.118	0.005	0.199	0.383	0.624
U.K TREASURY	-0.091	-0.065	0.210	0.420	0.693	0.738
ESM TREASURY	-0.664	-0.640	-0.447	-0.129	0.000	0.010

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.538	-0.541	-0.499	-0.430	-0.303	-0.125	-0.050	-0.076
USD SWAP	0.187	0.241	0.427	0.641	0.902	1.156	1.279	1.361
JPY SWAP	-0.051	-0.055	-0.048	-0.028	0.030	0.150	0.246	0.366
GBP SWAP	0.021	0.114	0.209	0.291	0.404	0.523	0.569	0.559
CHF SWAP	-0.750	-0.699	-0.600	-0.480	-0.320	-0.149	-0.098	-0.188

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	107.39	-0.17	-1	-32	3M	100.03	-0.21
GGB 3,50%	01/23	3Y	107.74	-0.14	-1	-40			
GGB 3,375%	02/25	5Y	113.94	0.03	-1	-58			
GGB 1,875%	07/26	6Y	109.78	0.12	-1	-82	6M	100.11	-0.23
GGB 2%	04/27	7Y	111.05	0.24	-2	-70			
GGB 1,5%	06/30	10Y	108.70	0.56	-4	-91			
GGB 1,875%	02/35	15Y	114.03	0.82	-4	-106	12M	100.20	-0.20
GGB 4%	01/37	17Y	146.02	0.92	-3	-129			
GGB 4,20%	01/42	22Y	160.01	1.03	-3	-129			

GREEK BONDS SPREAD(in bp) VS

		GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
MATURITY	GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y	84	-11	49	54	8	74		
10Y	119	-43	57	61	4	94		
15Y	127	-64	52	53	-7	103		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.21	-0.23	-0.20	-0.14	0.04	0.26	0.56	0.83	0.93

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	788	-0.05	917	-14.11%		
DOW JONES	29,862	-0.62	28,538	4.64%	BUND	175.43
S&P 500	3,647	-0.44	3,231	12.89%	BOBL	135.54
NASDAQ	12,440	0.50	8,973	38.64%	SCHATZ	112.37
DAX	13,317	0.71	13,249	0.51%		
FTSE	6,521	-0.17	7,542	-13.54%	US LONG BOND	172.59
NIKKEI	26,688	-0.17	23,657	12.81%	US 10Y	138.48
BRENT	50.31	0.04	66	-23.77%	US 5Y	125.76
GOLD \$	1,846	0.91	1,517	21.65%	US 2Y	110.48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

