

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	1,226	0,09	USDJPY	103,285	-0,24	EURUSD	1,1212	9,35%
EURGBP	0,904	-0,37	USDGBP	0,7373	-0,45	EURGBP	0,84558	6,89%
EURJPY	126,6	-0,19	USDCHF	0,88485	0,09	EURJPY	121,85	3,93%
EURCHF	1,085	0,20				EURCHF	1,0853	-0,04%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,568	-0,336	-0,542	-0,520	-0,194	-0,495		
USA	(0,00 / 0,25)	USD	0,145	0,182	0,240	0,267		0,340		
JAPAN	- 0,10	JPY	-0,078	-0,066	-0,095	-0,059				
BANK OF ENGLAND	0,10	GBP	0,021	0,022	0,025	0,030				
SWITZERLAND	-0,75	CHF	-0,868	-0,811	-0,785	-0,734				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,129	0,386	0,951			1,695
GREEK TREASURY			0,099	0,635	0,894	1,003	
GERMAN TREASURY		-0,705	-0,730	-0,559	-0,373	-0,354	-0,150
JAPANESE TREAS		-0,115	-0,109	0,021	0,220	0,405	0,651
U.K TREASURY		-0,136	-0,057	0,238	0,454	0,745	0,805
ESM TREASURY		-0,633	-0,592	-0,392	-0,071	0,063	0,072

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,501	-0,449	-0,379	-0,250	-0,064	0,016	-0,013
USD SWAP		0,199	0,255	0,458	0,688	0,967	1,236	1,365	1,455
JPY SWAP		-0,051	-0,051	-0,039	-0,014	0,048	0,183	0,292	0,429
GBP SWAP		0,010	0,121	0,230	0,322	0,442	0,568	0,622	0,625
CHF SWAP		-0,736	-0,673	-0,555	-0,433	-0,270	-0,103	-0,043	-0,133

HELLENIC REPUBLIC BONDS

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	107,15	-0,16	-1	-31	3M	100,04	-0,40
GGB 3,50%	01/23	3Y	107,50	-0,11	-1	-37			
GGB 3,375%	02/25	5Y	113,54	0,08	0	-53			
GGB 1,875%	07/26	6Y	109,28	0,19	0	-75	6M	100,09	-0,21
GGB 2%	04/27	7Y	110,48	0,32	0	-62			
GGB 1,5%	06/30	10Y	108,01	0,62	0	-85			
GGB 1,875%	02/35	15Y	113,14	0,88	0	-100	12M	100,11	-0,12
GGB 4%	01/37	17Y	144,51	0,99	0	-121			
GGB 4,20%	01/42	22Y	158,11	1,10	0	-122			

HELLENIC REPUBLIC T-BILLS

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	83	-12	51	54	10	76
10Y	119	-43	58	60	8	97
15Y	127	-64	53	49	-3	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,21	-0,12	-0,11	0,10	0,33	0,64	0,89	1,00

STOCK MARKETS-BOND FUTURES

STOCK MARKETS

	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)
ATHENS GENERAL INDEX	806	-0,44	917	-12,14%
DOW JONES	30.336	-0,22	28.538	6,30%
S&P 500	3.727	-0,22	3.231	15,35%
NASDAQ	12.850	-0,38	8.973	43,21%
DAX	13.734	-0,20	13.249	3,66%
FTSE	6.605	0,04	7.542	-12,42%
NIKKEI	27.444	-0,45	23.657	16,01%
BRENT	51,44	0,69	66	-22,06%
GOLD \$	1.880	0,08	1.517	23,91%

BOND FUTURES

bond futures	PRICE
BUND	177,42
BOBL	135,13
SCHATZ	112,265
US LONG BOND	172,13
US 10Y	137,78
US 5Y	126,02
US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

