

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	1.225	0.66	USDJPY	103.015	-0.59	EURUSD	1.1212	9.24%
EURGBP	0.9013	-0.23	USDGBP	0.7358	-0.88	EURGBP	0.84558	6.59%
EURJPY	126.18	0.06	USDCHF	0.88335	-0.40	EURJPY	121.85	3.55%
EURCHF	1.0819	0.24				EURCHF	1.0853	-0.31%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0.575	-0.336	-0.540	-0.525	-0.194	-0.499		
USA	(0,00 / 0,25)	USD	0.153	0.179	0.229	0.252		0.331		
JAPAN	- 0,10	JPY	-0.085	-0.074	-0.099	-0.054				
BANK OF ENGLAND	0,10	GBP	0.026	0.034	0.043	0.038				
SWITZERLAND	-0,75	CHF	-0.828	-0.802	-0.792	-0.743				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.117	0.370	0.920			1.656
GREEK TREASURY		0.030	0.581	0.840	0.939	
GERMAN TREASURY	-0.734	-0.758	-0.583	-0.400	-0.375	-0.175
JAPANESE TREAS	-0.121	-0.113	0.011	0.198	0.387	0.628
U.K TREASURY	-0.083	-0.036	0.265	0.482	0.767	0.826
ESM TREASURY	-0.651	-0.615	-0.419	-0.096	0.035	0.045

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.528	-0.521	-0.472	-0.403	-0.274	-0.091	-0.014	-0.037
USD SWAP	0.196	0.247	0.438	0.657	0.922	1.181	1.306	1.390
JPY SWAP	-0.053	-0.056	-0.048	-0.027	0.031	0.149	0.243	0.361
GBP SWAP	0.025	0.139	0.242	0.333	0.456	0.585	0.638	0.640
CHF SWAP	-0.750	-0.698	-0.585	-0.463	-0.300	-0.135	-0.075	-0.170

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	107.36	-0.18	-1	-33	3M	100.03	-0.22
GGB 3,50%	01/23	3Y	107.71	-0.15	-1	-41			
GGB 3,375%	02/25	5Y	113.94	0.02	0	-59			
GGB 1,875%	07/26	6Y	109.74	0.12	0	-82	6M	100.11	-0.23
GGB 2%	04/27	7Y	110.95	0.25	0	-69			
GGB 1,5%	06/30	10Y	108.52	0.57	0	-90			
GGB 1,875%	02/35	15Y	113.86	0.83	0	-105	12M	100.15	-0.15
GGB 4%	01/37	17Y	145.77	0.93	0	-127			
GGB 4,20%	01/42	22Y	159.70	1.04	0	-128			

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		79	-16	47	52	9	70		
10Y		116	-46	58	60	7	93		
15Y		124	-67	52	51	-4	101		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.22	-0.23	-0.15	-0.15	0.03	0.27	0.58	0.84	0.94

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	791	-0.21	917	-13.78%		
DOW JONES	30,155	-0.15	28,538	5.66%	BUND	#N/A N/A
S&P 500	3,701	0.18	3,231	14.55%	BOBL	#N/A N/A
NASDAQ	12,658	0.50	8,973	41.07%	SCHATZ	#N/A N/A
DAX	13,668	0.75	13,249	3.16%		
FTSE	6,575	0.06	7,542	-12.83%	US LONG BOND	172.03
NIKKEI	26,807	0.18	23,657	13.31%	US 10Y	138.33
BRENT	51.31	0.45	66	-22.26%	US 5Y	125.74
GOLD \$	1,883	1.51	1,517	24.13%	US 2Y	110.46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

