

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	1.171	-0.27	USDJPY	105.18	-0.35	EURUSD	1.1212 4.47%
EURGBP	0.9054	-0.60	USDGBP	0.77305	-0.32	EURGBP	0.84558 7.08%
EURJPY	123.2	-0.62	USDCHF	0.92155	0.31	EURJPY	121.85 1.10%
EURCHF	1.0794	0.04				EURCHF	1.0853 -0.55%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0.526	-0.336	-0.498	-0.481	-0.194	-0.442
USA	(0,00 / 0,25)	USD	0.148	0.194	0.234	0.260		0.360
JAPAN	- 0,10	JPY	-0.085	-0.074	-0.104	-0.053		
BANK OF ENGLAND	0,10	GBP	0.045	0.062	0.061	0.088		
SWITZERLAND	-0,75	CHF	-0.805	-0.768	-0.781	-0.726		

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0.123	0.263	0.664			1.440
GREEK TREASURY			0.445	0.998	1.158	1.258	
GERMAN TREASURY		-0.712	-0.730	-0.545	-0.347	-0.320	-0.117
JAPANESE TREAS		-0.126	-0.110	0.022	0.235	0.398	0.609
U.K TREASURY		-0.045	-0.065	0.236	0.478	0.765	0.811
ESM TREASURY		-0.604	-0.554	-0.285	0.027	0.192	0.216

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0.487	-0.489	-0.442	-0.370	-0.242	-0.057	0.018	-0.013
USD SWAP		0.215	0.239	0.343	0.490	0.695	0.917	1.031	1.099
JPY SWAP		-0.051	-0.059	-0.051	-0.029	0.031	0.153	0.250	0.359
GBP SWAP		0.069	0.109	0.193	0.280	0.400	0.528	0.585	0.599
CHF SWAP		-0.738	-0.700	-0.608	-0.500	-0.353	-0.195	-0.158	-0.245

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	107.73	0.12	0	-3	3M	100.00	0.42
GGB 3,50%	01/23	3Y	107.71	0.16	0	-10			
GGB 3,375%	02/25	5Y	112.74	0.42	-1	-19			
GGB 1,875%	07/26	6Y	107.90	0.49	-1	-45	6M	100.03	-0.06
GGB 2%	04/27	7Y	108.59	0.65	-1	-29			
GGB 1,5%	06/30	10Y	104.66	0.99	-2	-48			
GGB 1,875%	02/35	15Y	109.67	1.14	-2	-74	12M	100.04	-0.04
GGB 4%	01/37	17Y	140.49	1.24	-2	-96			
GGB 4,20%	01/42	22Y	151.80	1.38	-2	-93			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	118	23	69	26	108
10Y	154	-8	78	21	127
15Y	151	-41	63	58	125

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0.42	-0.06	-0.04	0.21	0.45	0.67	1.00	1.16	1.26

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	628	-0.59	917	-31.54%		
DOW JONES	27,817	0.13	28,538	-2.53%	BUND	174.8
S&P 500	3,381	0.53	3,231	4.64%	BOBL	135.3
NASDAQ	11,327	1.42	8,973	26.23%	SCHATZ	112.31
DAX	12,656	-0.59	13,249	-4.48%		
FTSE	5,847	-0.55	7,542	-22.47%	US LONG BOND	176.63
NIKKEI	23,030	-0.67	23,657	-2.65%	US 10Y	139.64
BRENT	39.67	-3.08	66	-39.89%	US 5Y	126.05
GOLD \$	1,907	-0.09	1,517	25.71%	US 2Y	110.48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

