

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	1.180	0.42	USDJPY	105.865	-0.14	EURUSD	1.1212 5.28%
EURGBP	0.9118	0.36	USDGBP	0.77255	-0.05	EURGBP	0.84558 7.84%
EURJPY	124.96	0.28	USDCHF	0.91265	-0.56	EURJPY	121.85 2.55%
EURCHF	1.0772	-0.14				EURCHF	1.0853 -0.74%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.534	-0.336	-0.506	-0.486	-0.194	-0.455
USA	(0,00 / 0,25) USD	0.147	0.169	0.230	0.250		0.348
JAPAN	- 0,10 JPY	-0.084	-0.073	-0.099	-0.051		
BANK OF ENGLAND	0,10 GBP	0.046	0.062	0.064	0.075		
SWITZERLAND	-0,75 CHF	-0.804	-0.762	-0.767	-0.722		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.147	0.328	0.767			1.570
GREEK TREASURY		0.352	0.873	1.034	1.110	
GERMAN TREASURY	-0.715	-0.736	-0.541	-0.346	-0.320	-0.117
JAPANESE TREAS	-0.120	-0.094	0.036	0.253	0.407	0.640
U.K TREASURY	-0.030	-0.038	0.266	0.511	0.795	0.843
ESM TREASURY	-0.621	-0.564	-0.289	0.026	0.192	0.210

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.500	-0.499	-0.448	-0.371	-0.235	-0.047	0.028	-0.001
USD SWAP	0.220	0.273	0.404	0.572	0.798	1.031	1.150	1.222
JPY SWAP	-0.045	-0.048	-0.036	-0.013	0.049	0.171	0.270	0.388
GBP SWAP	0.055	0.117	0.209	0.299	0.424	0.555	0.611	0.626
CHF SWAP	-0.733	-0.698	-0.610	-0.503	-0.348	-0.178	-0.135	-0.218

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	107.79	0.04	-2	-11	3M	100.02	-0.06
GGB 3,50%	01/23	3Y	107.82	0.09	-1	-17			
GGB 3,375%	02/25	5Y	113.08	0.34	-1	-27			
GGB 1,875%	07/26	6Y	108.50	0.38	-1	-56	6M	100.07	-0.15
GGB 2%	04/27	7Y	109.31	0.54	0	-40			
GGB 1,5%	06/30	10Y	105.84	0.87	-2	-60			
GGB 1,875%	02/35	15Y	111.32	1.02	0	-86	12M	100.10	-0.11
GGB 4%	01/37	17Y	143.11	1.10	-1	-110			
GGB 4,20%	01/42	22Y	155.33	1.23	-1	-108			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	109	70	67	25	98
10Y	141	71	70	15	116
15Y	138	56	51	-6	115

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.06	-0.15	-0.11	0.21	0.35	0.56	0.87	1.03	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	652	0.55	917	-28.89%		
DOW JONES	28,426	0.43	28,538	-0.39%	BUND	174.77
S&P 500	3,447	0.80	3,231	6.68%	BOBL	135.32
NASDAQ	11,421	0.50	8,973	27.28%	SCHATZ	112.31
DAX	13,043	0.00	13,249	-1.56%		
FTSE	6,006	0.47	7,542	-20.37%	US LONG BOND	174.16
NIKKEI	23,620	-0.12	23,657	-0.16%	US 10Y	138.89
BRENT	43.03	-0.72	66	-34.80%	US 5Y	125.75
GOLD \$	1,916	1.63	1,517	26.31%	US 2Y	110.42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

