

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	1.176	0.34	USDJPY	105.325	-0.06	EURUSD	1.1212 4.87%
EURGBP	0.9045	-0.30	USDGBP	0.76915	-0.65	EURGBP	0.84558 6.97%
EURJPY	123.85	0.27	USDCHF	0.9117	-0.36	EURJPY	121.85 1.64%
EURCHF	1.072	-0.01				EURCHF	1.0853 -1.23%

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	-0.509	-0.498	-0.194	-0.468
USA	(0,00 / 0,25) USD	0.151	0.178	0.218	0.258		0.335
JAPAN	- 0,10 JPY	-0.090	-0.080	-0.103	-0.062		
BANK OF ENGLAND	0,10 GBP	0.044	0.050	0.046	0.075		
SWITZERLAND	-0,75 CHF	-0.799	-0.766	-0.771	-0.729		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.149	0.338	0.772			1.559
GREEK TREASURY		0.322	0.823	0.977	1.031	
GERMAN TREASURY	-0.777	-0.802	-0.618	-0.422	-0.392	-0.198
JAPANESE TREAS	-0.133	-0.107	0.026	0.242	0.406	0.622
U.K TREASURY	-0.049	-0.064	0.197	0.427	0.696	0.742
ESM TREASURY	-0.637	-0.597	-0.349	-0.039	0.119	0.130

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.512	-0.524	-0.482	-0.416	-0.289	-0.107	-0.033	-0.064
USD SWAP	0.213	0.275	0.416	0.581	0.804	1.028	1.143	1.210
JPY SWAP	-0.054	-0.056	-0.044	-0.020	0.042	0.175	0.276	0.410
GBP SWAP	0.048	0.108	0.191	0.268	0.378	0.495	0.546	0.550
CHF SWAP	-0.748	-0.718	-0.622	-0.517	-0.373	-0.200	-0.155	-0.243

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	107.73	0.02	0	-13	3M	100.02	-0.07
GGB 3,50%	01/23	3Y	107.78	0.08	1	-18			
GGB 3,375%	02/25	5Y	113.14	0.31	2	-30			
GGB 1,875%	07/26	6Y	108.57	0.37	2	-58	6M	100.07	-0.15
GGB 2%	04/27	7Y	109.70	0.48	2	-46			
GGB 1,5%	06/30	10Y	106.33	0.82	3	-65			
GGB 1,875%	02/35	15Y	112.22	0.96	3	-92	12M	100.10	-0.11
GGB 4%	01/37	17Y	144.64	1.01	3	-119			
GGB 4,20%	01/42	22Y	157.75	1.13	3	-118			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	112	70	66	23	101
10Y	144	67	68	13	116
15Y	140	52	49	-8	114

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.07	-0.15	-0.11	0.21	0.32	0.50	0.82	0.98	1.03

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	620	-0.06	917	-32.41%
DOW JONES	28,606	0.39	28,538	0.24%
S&P 500	3,484	0.01	3,231	7.82%
NASDAQ	11,672	-0.36	8,973	30.07%
DAX	12,927	0.14	13,249	-2.43%
FTSE	5,913	-0.10	7,542	-21.59%
NIKKEI	23,671	1.11	23,657	0.06%
BRENT	42.65	-0.65	66	-35.38%
GOLD \$	1,913	0.70	1,517	26.08%

BOND FUTURES

	bond futures	PRICE
	BUND	175.97
	BOBL	135.77
	SCHATZ	112.435
	US LONG BOND	174.19
	US 10Y	138.81
	US 5Y	125.71
	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

