

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	0.20	USDJPY	105.54	0.12	EURUSD	1.1212 5.28%
EURGBP	0.9102	0.30	USDGBP	0.77105	0.10	EURGBP	0.84558 7.64%
EURJPY	124.59	0.31	USDCHF	0.90755	-0.20	EURJPY	121.85 2.24%
EURCHF	1.0714	-0.02				EURCHF	1.0853 -1.28%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.538	-0.336	-0.509	-0.497	-0.194	-0.470
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	0.145	0.336	0.777			1.570
GREEK TREASURY		0.334	0.845	1.003	1.062	
GERMAN TREASURY	-0.785	-0.809	-0.619	-0.428	-0.398	-0.204
JAPANESE TREAS	-0.131	-0.110	0.022	0.234	0.393	0.610
U.K TREASURY	-0.064	-0.080	0.178	0.403	0.673	0.718
ESM TREASURY	-0.638	-0.600	-0.348	-0.039	0.119	0.131

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.512	-0.526	-0.484	-0.414	-0.285	-0.103	-0.029	-0.061
USD SWAP	0.208	0.273	0.414	0.583	0.808	1.036	1.151	1.220
JPY SWAP	-0.054	-0.058	-0.048	-0.025	0.036	0.165	0.269	0.392
GBP SWAP	0.038	0.091	0.173	0.250	0.360	0.475	0.525	0.529
CHF SWAP	-0.742	-0.713	-0.620	-0.517	-0.368	-0.194	-0.148	-0.233

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	107.71	0.03	1	-12	3M	100.02	-0.07
GGB 3,50%	01/23	3Y	107.75	0.09	1	-17			
GGB 3,375%	02/25	5Y	113.07	0.32	2	-29			
GGB 1,875%	07/26	6Y	108.46	0.38	2	-56	6M	100.07	-0.15
GGB 2%	04/27	7Y	109.59	0.50	2	-44			
GGB 1,5%	06/30	10Y	106.12	0.84	2	-63			
GGB 1,875%	02/35	15Y	111.79	0.99	2	-89	12M	100.11	-0.12
GGB 4%	01/37	17Y	143.98	1.05	3	-115			
GGB 4,20%	01/42	22Y	157.07	1.16	2	-116			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	114	68	66	19	101
10Y	146	65	68	8	118
15Y	143	50	49	-13	116

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.07	-0.15	-0.12	0.21	0.33	0.51	0.85	1.00	1.06

STOCK MARKETS-BOND FUTURES

STOCK MARKETS	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)	BOND FUTURES	PRICE
ATHENS GENERAL INDEX	620	0.37	917	-32.34%		
DOW JONES	28,195	-1.44	28,538	-1.20%	BUND	176.06
S&P 500	3,427	-1.63	3,231	6.06%	BOBL	135.82
NASDAQ	11,479	-1.65	8,973	27.93%	SCHATZ	112.455
DAX	12,806	-0.38	13,249	-3.34%		
FTSE	5,895	0.17	7,542	-21.84%	US LONG BOND	174.00
NIKKEI	23,567	-0.44	23,657	-0.38%	US 10Y	138.80
BRENT	42.48	-0.33	66	-35.64%	US 5Y	125.73
GOLD \$	1,907	-0.17	1,517	25.68%	US 2Y	110.42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

