

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	1.184	-0.28	USDJPY	104.65	0.14	EURUSD	1.1212 5.60%
EURGBP	0.9028	0.04	USDGBP	0.76245	0.34	EURGBP	0.84558 6.77%
EURJPY	123.91	-0.14	USDCHF	0.90675	0.28	EURJPY	121.85 1.69%
EURCHF	1.0736	0.00				EURCHF	1.0853 -1.08%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.539	-0.336	-0.507	-0.498	-0.194	-0.471
USA	(0,00 / 0,25) USD	0.146	0.189	0.216	0.252		0.337
JAPAN	- 0,10 JPY	-0.082	-0.071	-0.101	-0.061		
BANK OF ENGLAND	0,10 GBP	0.046	0.058	0.048	0.071		
SWITZERLAND	-0,75 CHF	-0.797	-0.765	-0.771	-0.730		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.147	0.352	0.811			1.613
GREEK TREASURY		0.393	0.951	1.154	1.192	
GERMAN TREASURY	-0.776	-0.784	-0.580	-0.387	-0.358	-0.164
JAPANESE TREAS	-0.128	-0.095	0.035	0.242	0.407	0.631
U.K TREASURY	-0.040	-0.038	0.270	0.507	0.789	0.839
ESM TREASURY	-0.629	-0.589	-0.336	-0.017	0.141	0.158

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.507	-0.512	-0.461	-0.384	-0.249	-0.061	0.015	-0.014
USD SWAP	0.207	0.274	0.427	0.606	0.839	1.075	1.194	1.266
JPY SWAP	-0.049	-0.050	-0.039	-0.014	0.049	0.183	0.289	0.417
GBP SWAP	0.049	0.121	0.221	0.316	0.443	0.569	0.627	0.641
CHF SWAP	-0.748	-0.713	-0.616	-0.507	-0.353	-0.177	-0.130	-0.218

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	107.64	0.04	-1	-11	3M	100.02	-0.06
GGB 3,50%	01/23	3Y	107.64	0.12	0	-14			
GGB 3,375%	02/25	5Y	112.77	0.38	2	-23			
GGB 1,875%	07/26	6Y	107.87	0.48	3	-46	6M	100.03	-0.08
GGB 2%	04/27	7Y	108.87	0.60	3	-34			
GGB 1,5%	06/30	10Y	105.11	0.94	3	-53			
GGB 1,875%	02/35	15Y	109.60	1.14	3	-74	12M	100.10	-0.11
GGB 4%	01/37	17Y	141.55	1.18	3	-102			
GGB 4,20%	01/42	22Y	154.31	1.27	3	-104			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	118	23	66	70	24
10Y	153	-9	75	77	16
15Y	154	-37	64	61	-2

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.06	-0.08	-0.11	0.21	0.39	0.61	0.95	1.15	1.19

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	615	-0.87	917	-32.98%		
DOW JONES	28,211	-0.35	28,538	-1.15%	BUND	175.44
S&P 500	3,436	-0.22	3,231	6.33%	BOBL	135.63
NASDAQ	11,485	-0.28	8,973	27.99%	SCHATZ	112.42
DAX	12,549	-0.07	13,249	-5.28%		
FTSE	5,771	-0.10	7,542	-23.49%	US LONG BOND	173.25
NIKKEI	23,474	-0.70	23,657	-0.77%	US 10Y	138.56
BRENT	41.99	0.62	66	-36.38%	US 5Y	125.66
GOLD \$	1,918	-0.37	1,517	26.43%	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

