

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	0.15	USDJPY	104.61	-0.20	EURUSD	1.1212 5.61%
EURGBP	0.9043	0.17	USDGBP	0.76375	0.01	EURGBP	0.84558 6.95%
EURJPY	123.87	-0.04	USDCHF	0.90485	-0.27	EURJPY	121.85 1.65%
EURCHF	1.0714	-0.12				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	-0.539	-0.336	-0.507	-0.498	-0.194	-0.471
USA	(0,00 / 0,25) USD	0.148	0.183	0.209	0.246		0.335
JAPAN	- 0,10 JPY	-0.081	-0.075	-0.100	-0.059		
BANK OF ENGLAND	0,10 GBP	0.046	0.056	0.048	0.068		
SWITZERLAND	-0,75 CHF	-0.799	-0.768	-0.775	-0.731		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.151	0.373	0.853			1.669
GREEK TREASURY		0.375	0.928	1.141	1.184	
GERMAN TREASURY	-0.767	-0.779	-0.572	-0.377	-0.347	-0.151
JAPANESE TREAS	-0.120	-0.093	0.041	0.248	0.413	0.646
U.K TREASURY	-0.023	-0.017	0.296	0.529	0.811	0.862
ESM TREASURY	-0.630	-0.586	-0.328	-0.001	0.159	0.176

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.508	-0.511	-0.456	-0.376	-0.237	-0.045	0.035	0.008
USD SWAP	0.210	0.283	0.449	0.639	0.882	1.124	1.246	1.320
JPY SWAP	-0.046	-0.046	-0.032	-0.006	0.061	0.194	0.304	0.434
GBP SWAP	0.050	0.127	0.235	0.335	0.468	0.597	0.653	0.664
CHF SWAP	-0.743	-0.708	-0.606	-0.493	-0.336	-0.160	-0.115	-0.198

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	107.64	0.03	-1	-12	3M	100.02	-0.06
GGB 3,50%	01/23	3Y	107.65	0.11	-1	-15			
GGB 3,375%	02/25	5Y	112.84	0.36	-1	-25			
GGB 1,875%	07/26	6Y	108.00	0.46	-1	-48	6M	100.06	-0.13
GGB 2%	04/27	7Y	109.02	0.58	-1	-36			
GGB 1,5%	06/30	10Y	105.32	0.92	-1	-55			
GGB 1,875%	02/35	15Y	109.75	1.13	0	-75	12M	100.10	-0.11
GGB 4%	01/37	17Y	141.67	1.17	0	-103			
GGB 4,20%	01/42	22Y	154.48	1.26	0	-105			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	115	20	65	24	103
10Y	150	-12	72	16	122
15Y	152	-39	62	-1	126

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.06	-0.13	-0.11	0.21	0.38	0.59	0.93	1.14	1.18

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	610	0.17	917	-33.49%		
DOW JONES	28,364	0.54	28,538	-0.61%	BUND	175.36
S&P 500	3,453	0.52	3,231	6.89%	BOBL	135.62
NASDAQ	11,506	0.19	8,973	28.23%	SCHATZ	112.41
DAX	12,631	0.70	13,249	-4.66%		
FTSE	5,844	1.01	7,542	-22.52%	US LONG BOND	172.09
NIKKEI	23,517	0.18	23,657	-0.59%	US 10Y	138.30
BRENT	42.42	-0.09	66	-35.73%	US 5Y	125.57
GOLD \$	1,911	0.55	1,517	25.98%	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

