

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	1.188	0.30	USDJPY	104.195	-0.33	EURUSD	1.1212 5.94%
EURGBP	0.8962	-0.13	USDGBP	0.7545	-0.42	EURGBP	0.84558 5.99%
EURJPY	123.77	-0.03	USDCHF	0.9097	-0.27	EURJPY	121.85 1.57%
EURCHF	1.0805	0.02				EURCHF	1.0853 -0.44%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.537	-0.336	-0.522	-0.505	-0.194	-0.476
USA	(0,00 / 0,25) USD	0.136	0.169	0.222	0.246		0.339
JAPAN	- 0,10 JPY	-0.101	-0.091	-0.102	-0.062		
BANK OF ENGLAND	0,10 GBP	0.044	0.043	0.046	0.067		
SWITZERLAND	-0,75 CHF	-0.804	-0.794	-0.767	-0.726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.175	0.392	0.878			1.631
GREEK TREASURY		0.069	0.676	0.874	0.967	
GERMAN TREASURY	-0.720	-0.742	-0.560	-0.372	-0.355	-0.156
JAPANESE TREAS	-0.135	-0.112	0.025	0.224	0.404	0.651
U.K TREASURY	-0.029	0.011	0.328	0.562	0.859	0.912
ESM TREASURY	-0.635	-0.589	-0.348	-0.004	0.148	0.166

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.515	-0.509	-0.451	-0.372	-0.232	-0.035	0.049	0.026
USD SWAP	0.222	0.306	0.454	0.640	0.875	1.112	1.229	1.302
JPY SWAP	-0.053	-0.054	-0.042	-0.017	0.044	0.167	0.266	0.390
GBP SWAP	0.044	0.144	0.260	0.362	0.496	0.637	0.696	0.708
CHF SWAP	-0.731	-0.685	-0.572	-0.450	-0.290	-0.114	-0.067	-0.158

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	107.63	-0.11	-2	-26	3M	100.06	-0.25
GGB 3,50%	01/23	3Y	107.90	-0.09	-2	-35			
GGB 3,375%	02/25	5Y	114.08	0.05	-3	-56			
GGB 1,875%	07/26	6Y	109.58	0.18	-4	-77	6M	100.07	-0.15
GGB 2%	04/27	7Y	110.87	0.29	-5	-65			
GGB 1,5%	06/30	10Y	107.68	0.67	-4	-80			
GGB 1,875%	02/35	15Y	113.49	0.86	-7	-102	12M	100.11	-0.14
GGB 4%	01/37	17Y	145.55	0.95	-5	-125			
GGB 4,20%	01/42	22Y	159.69	1.05	-5	-127			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	81	-14	44	49	2
10Y	124	-38	60	63	4
15Y	125	-66	49	47	-11

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.25	-0.15	-0.14	0.21	0.07	0.30	0.68	0.87	0.97

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	689	-0.27	917	-24.81%					
DOW JONES	29,950	1.60	28,538	4.95%		BUND	175.15		
S&P 500	3,627	1.16	3,231	12.25%		BOBL	135.35		
NASDAQ	11,924	0.80	8,973	32.89%		SCHATZ	112.305		
DAX	13,089	-0.38	13,249	-1.21%					
FTSE	6,327	-1.47	7,542	-16.11%		US LONG BOND	172.53		
NIKKEI	26,015	0.42	23,657	9.97%		US 10Y	138.22		
BRENT	43.43	-0.89	66	-34.20%		US 5Y	125.52		
GOLD \$	1,889	-0.01	1,517	24.54%		US 2Y	110.36		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

