

FOREIGN EXCHANGE

	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%)
SPOT								
EURUSD	1.187	0.06	USDJPY	103.865	-0.34	EURUSD	1.1212	5.87%
EURGBP	0.8935	-0.27	USDGBP	0.75275	-0.33	EURGBP	0.84558	5.67%
EURJPY	123.3	-0.28	USDCHF	0.91015	-0.04	EURJPY	121.85	1.19%
EURCHF	1.0804	0.00				EURCHF	1.0853	-0.45%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0.552	-0.336	-0.522	-0.508	-0.194	-0.474	
USA	(0,00 / 0,25)	USD	0.144	0.174	0.220	0.249		0.340	
JAPAN	- 0,10	JPY	-0.101	-0.089	-0.103	-0.063			
BANK OF ENGLAND	0,10	GBP	0.042	0.040	0.048	0.068			
SWITZERLAND	-0,75	CHF	-0.804	-0.794	-0.768	-0.726			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.173	0.386	0.860			1.603
GREEK TREASURY		0.016	0.621	0.816	0.910	
GERMAN TREASURY	-0.726	-0.748	-0.568	-0.381	-0.364	-0.169
JAPANESE TREAS	-0.134	-0.116	0.018	0.214	0.389	0.629
U.K TREASURY	-0.035	0.007	0.322	0.561	0.859	0.910
ESM TREASURY	-0.638	-0.592	-0.356	-0.017	0.131	0.149

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.520	-0.512	-0.456	-0.379	-0.241	-0.047	0.035	0.012
USD SWAP	0.223	0.305	0.450	0.633	0.864	1.096	1.211	1.282
JPY SWAP	-0.052	-0.056	-0.045	-0.023	0.037	0.155	0.251	0.368
GBP SWAP	0.043	0.143	0.256	0.356	0.490	0.630	0.688	0.699
CHF SWAP	-0.731	-0.679	-0.567	-0.443	-0.289	-0.114	-0.063	-0.150

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	-0.12	-1	-27	3M	100.06	-0.26
GGB 3,50%	01/23	3Y	107.93	-0.11	-2	-37			
GGB 3,375%	02/25	5Y	114.30	0.00	-5	-61			
GGB 1,875%	07/26	6Y	109.87	0.13	-5	-82	6M	100.08	-0.18
GGB 2%	04/27	7Y	111.23	0.24	-5	-70			
GGB 1,5%	06/30	10Y	108.21	0.61	-5	-86			
GGB 1,875%	02/35	15Y	114.35	0.80	-6	-108	12M	100.11	-0.14
GGB 4%	01/37	17Y	146.61	0.90	-6	-131			
GGB 4,20%	01/42	22Y	161.12	0.99	-6	-132			

GREEK BONDS SPREAD(in bp) VS

			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD In b.p)						
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		76	-19	40	45	-3	68		
10Y		119	-43	55	59	-1	96		
15Y		120	-71	44	42	-16	99		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.26	-0.18	-0.14	0.21	0.02	0.25	0.62	0.82	0.91

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	696	0.73	917	-24.10%		
DOW JONES	29,783	-0.56	28,538	4.36%	BUND	175.31
S&P 500	3,610	-0.48	3,231	11.72%	BOBL	135.4
NASDAQ	11,899	-0.21	8,973	32.61%	SCHATZ	112.32
DAX	13,165	0.24	13,249	-0.64%		
FTSE	6,356	-0.15	7,542	-15.73%	US LONG BOND	172.88
NIKKEI	25,728	-1.10	23,657	8.75%	US 10Y	138.31
BRENT	44.21	1.05	66	-33.02%	US 5Y	125.52
GOLD \$	1,875	-0.63	1,517	23.60%	US 2Y	110.37

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

