

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	1.205	0.02	USDJPY	104.705	0.37	EURUSD	1.1212 7.46%
EURGBP	0.9023	0.52	USDGBP	0.74895	0.51	EURGBP	0.84558 6.71%
EURJPY	126.15	0.39	USDCHF	0.8993	-0.13	EURJPY	121.85 3.53%
EURCHF	1.0835	-0.11				EURCHF	1.0853 -0.17%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.548	-0.336	-0.526	-0.508	-0.194	-0.487
USA	(0,00 / 0,25) USD	0.153	0.181	0.228	0.255		0.330
JAPAN	- 0,10 JPY	-0.119	-0.096	-0.117	-0.064		
BANK OF ENGLAND	0,10 GBP	0.039	0.048	0.045	0.064		
SWITZERLAND	-0,75 CHF	-0.842	-0.802	-0.784	-0.732		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.162	0.411	0.920			1.660
GREEK TREASURY		0.067	0.663	0.921	0.989	
GERMAN TREASURY	-0.720	-0.719	-0.525	-0.326	-0.301	-0.110
JAPANESE TREAS	-0.123	-0.102	0.026	0.205	0.396	0.657
U.K TREASURY	-0.026	0.023	0.339	0.567	0.848	0.897
ESM TREASURY	-0.632	-0.589	-0.370	-0.036	0.100	0.112

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.515	-0.501	-0.443	-0.365	-0.229	-0.039	0.044	0.023
USD SWAP	0.217	0.281	0.460	0.664	0.912	1.155	1.275	1.350
JPY SWAP	-0.051	-0.051	-0.038	-0.013	0.047	0.163	0.257	0.372
GBP SWAP	0.049	0.153	0.273	0.375	0.511	0.646	0.702	0.712
CHF SWAP	-0.730	-0.670	-0.558	-0.436	-0.278	-0.108	-0.060	-0.148

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	107.50	-0.14	0	-29	3M	100.04	-0.21
GGB 3,50%	01/23	3Y	107.79	-0.11	0	-37			
GGB 3,375%	02/25	5Y	113.92	0.06	2	-55			
GGB 1,875%	07/26	6Y	109.50	0.18	2	-76	6M	100.08	-0.18
GGB 2%	04/27	7Y	110.64	0.31	1	-63			
GGB 1,5%	06/30	10Y	107.77	0.66	0	-81			
GGB 1,875%	02/35	15Y	112.75	0.91	2	-97	12M	100.11	-0.14
GGB 4%	01/37	17Y	144.95	0.98	2	-122			
GGB 4,20%	01/42	22Y	158.77	1.08	2	-123			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	79	-16	43	49	0
10Y	119	-43	55	59	0
15Y	125	-66	49	48	-11

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.21	-0.18	-0.14	-0.11	0.07	0.32	0.66	0.92	0.99

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	766	1.07	917	-16.43%		
DOW JONES	29,824	0.63	28,538	4.51%	BUND	174.61
S&P 500	3,662	1.13	3,231	13.35%	BOBL	135.21
NASDAQ	12,355	1.28	8,973	37.69%	SCHATZ	112.29
DAX	13,344	-0.28	13,249	0.72%		
FTSE	6,398	0.20	7,542	-15.17%	US LONG BOND	171.88
NIKKEI	26,801	0.05	23,657	13.29%	US 10Y	137.95
BRENT	47.22	-0.42	66	-28.45%	US 5Y	125.47
GOLD \$	1,827	0.76	1,517	20.43%	US 2Y	110.39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

