

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	1.218	0.24	USDJPY	103.98	0.10	EURUSD	1.1212 8.59%
EURGBP	0.9039	0.36	USDGBP	0.74245	0.11	EURGBP	0.84558 6.90%
EURJPY	126.6	0.33	USDCHF	0.89035	-0.13	EURJPY	121.85 3.89%
EURCHF	1.084	0.10				EURCHF	1.0853 -0.12%

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	-0.527	-0.510	-0.194	-0.488
USA	(0,00 / 0,25) USD	0.152	0.188	0.231	0.258		0.334
JAPAN	- 0,10 JPY	-0.122	-0.095	-0.118	-0.064		
BANK OF ENGLAND	0,10 GBP	0.036	0.049	0.041	0.060		
SWITZERLAND	-0,75 CHF	-0.841	-0.803	-0.781	-0.730		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.155	0.407	0.929			1.679
GREEK TREASURY		0.072	0.620	0.899	0.984	
GERMAN TREASURY	-0.743	-0.756	-0.558	-0.365	-0.336	-0.142
JAPANESE TREAS	-0.119	-0.107	0.024	0.210	0.397	0.657
U.K TREASURY	-0.039	0.011	0.331	0.564	0.853	0.905
ESM TREASURY	-0.645	-0.605	-0.381	-0.046	0.092	0.106

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.523	-0.518	-0.460	-0.379	-0.240	-0.049	0.035	0.016
USD SWAP	0.210	0.282	0.466	0.676	0.928	1.178	1.300	1.379
JPY SWAP	-0.050	-0.049	-0.037	-0.013	0.047	0.164	0.257	0.373
GBP SWAP	0.043	0.150	0.269	0.373	0.508	0.648	0.706	0.718
CHF SWAP	-0.730	-0.673	-0.561	-0.441	-0.283	-0.115	-0.065	-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	107.44	-0.14	-1	-29	3M	100.03	-0.20
GGB 3,50%	01/23	3Y	107.76	-0.11	0	-37			
GGB 3,375%	02/25	5Y	113.88	0.06	-1	-55			
GGB 1,875%	07/26	6Y	109.59	0.16	-2	-78	6M	100.08	-0.19
GGB 2%	04/27	7Y	110.84	0.28	-2	-66			
GGB 1,5%	06/30	10Y	108.18	0.61	-2	-86			
GGB 1,875%	02/35	15Y	113.09	0.89	-1	-99	12M	100.13	-0.16
GGB 4%	01/37	17Y	145.09	0.97	-1	-123			
GGB 4,20%	01/42	22Y	158.92	1.07	-1	-124			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	83	-12	46	50	4
10Y	118	-44	56	59	1
15Y	126	-65	52	50	-8

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.20	-0.19	-0.16	-0.11	0.07	0.30	0.62	0.90	0.98

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	768	0.11	917	-16.28%		
DOW JONES	29,970	0.29	28,538	5.02%	BUND	175.04
S&P 500	3,667	-0.06	3,231	13.49%	BOBL	135.42
NASDAQ	12,377	0.23	8,973	37.94%	SCHATZ	112.315
DAX	13,258	0.04	13,249	0.07%		
FTSE	6,541	0.78	7,542	-13.27%	US LONG BOND	171.72
NIKKEI	26,751	-0.22	23,657	13.08%	US 10Y	138.03
BRENT	49.31	1.23	66	-25.29%	US 5Y	125.51
GOLD \$	1,840	0.13	1,517	21.31%	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

