

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	1.219	0.28	USDJPY	103.295	-0.40	EURUSD	1.1212 8.76%
EURGBP	0.9	-0.59	USDGBP	0.73815	-0.86	EURGBP	0.84558 6.44%
EURJPY	125.96	-0.15	USDCHF	0.88415	-0.19	EURJPY	121.85 3.37%
EURCHF	1.0782	0.09				EURCHF	1.0853 -0.66%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0.570	-0.336	-0.544	-0.520	-0.194 -0.503
USA	(0,00 / 0,25)	USD	0.153	0.173	0.219	0.247	0.335
JAPAN	- 0,10	JPY	-0.095	-0.078	-0.101	-0.057	
BANK OF ENGLAND	0,10	GBP	0.026	0.034	0.041	0.036	
SWITZERLAND	-0,75	CHF	-0.832	-0.806	-0.794	-0.744	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.121	0.375	0.921			1.670
GREEK TREASURY		0.030	0.577	0.839	0.934	
GERMAN TREASURY	-0.732	-0.750	-0.567	-0.384	-0.359	-0.159
JAPANESE TREAS	-0.121	-0.117	0.010	0.202	0.388	0.626
U.K TREASURY	-0.042	-0.013	0.295	0.521	0.812	0.870
ESM TREASURY	-0.652	-0.614	-0.409	-0.090	0.042	0.052

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.533	-0.525	-0.470	-0.396	-0.264	-0.084	-0.007	-0.031
USD SWAP	0.197	0.248	0.439	0.658	0.925	1.184	1.310	1.395
JPY SWAP	-0.053	-0.056	-0.049	-0.028	0.030	0.148	0.243	0.359
GBP SWAP	0.031	0.146	0.256	0.350	0.475	0.608	0.660	0.663
CHF SWAP	-0.749	-0.690	-0.582	-0.458	-0.295	-0.128	-0.073	-0.168

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	107.38	-0.17	0	-33	3M	100.03	-0.21
GGB 3,50%	01/23	3Y	107.73	-0.14	0	-40			
GGB 3,375%	02/25	5Y	113.97	0.02	0	-59			
GGB 1,875%	07/26	6Y	109.76	0.12	1	-82	6M	100.11	-0.23
GGB 2%	04/27	7Y	111.01	0.25	1	-69			
GGB 1,5%	06/30	10Y	108.57	0.57	2	-90			
GGB 1,875%	02/35	15Y	113.88	0.83	2	-105	12M	100.17	-0.17
GGB 4%	01/37	17Y	145.86	0.92	1	-128			
GGB 4,20%	01/42	22Y	159.77	1.03	1	-128			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	78	-17	46	51	6
10Y	114	-48	56	61	3
15Y	122	-69	51	52	-7

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.21	-0.23	-0.17	-0.14	0.03	0.26	0.58	0.84	0.93

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	798	1.39	917	-12.95%		
DOW JONES	30,199	1.13	28,538	5.82%	BUND	#N/A N/A
S&P 500	3,695	1.29	3,231	14.35%	BOBL	#N/A N/A
NASDAQ	12,595	1.25	8,973	40.37%	SCHATZ	#N/A N/A
DAX	13,559	1.47	13,249	2.34%		
FTSE	6,571	0.88	7,542	-12.88%	US LONG BOND	171.78
NIKKEI	26,757	0.26	23,657	13.11%	US 10Y	138.31
BRENT	50.68	-0.16	66	-23.21%	US 5Y	125.70
GOLD \$	1,859	0.44	1,517	22.52%	US 2Y	110.47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

