

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	1.170	-0.05	USDJPY	104.475	-0.01	EURUSD	1.1212 4.39%
EURGBP	0.899	0.12	USDGBP	0.76795	0.16	EURGBP	0.84558 6.32%
EURJPY	122.29	-0.06	USDCHF	0.91225	-0.07	EURJPY	121.85 0.36%
EURCHF	1.0677	-0.11				EURCHF	1.0853 -1.62%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.540	-0.336	-0.520	-0.513	-0.194	-0.486
USA	(0,00 / 0,25) USD	0.141	0.175	0.220	0.246		0.332
JAPAN	- 0,10 JPY	-0.089	-0.078	-0.103	-0.065		
BANK OF ENGLAND	0,10 GBP	0.042	0.048	0.044	0.061		
SWITZERLAND	-0,75 CHF	-0.807	-0.795	-0.767	-0.732		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.157	0.351	0.800			1.571
GREEK TREASURY		0.309	0.867	1.096	1.150	
GERMAN TREASURY	-0.793	-0.813	-0.633	-0.447	-0.426	-0.234
JAPANESE TREAS	-0.114	-0.097	0.038	0.244	0.408	0.642
U.K TREASURY	-0.053	-0.056	0.232	0.462	0.743	0.792
ESM TREASURY	-0.649	-0.612	-0.363	-0.043	0.108	0.128

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.528	-0.533	-0.481	-0.402	-0.264	-0.080	-0.006	-0.038
USD SWAP	0.218	0.275	0.412	0.593	0.821	1.052	1.166	1.233
JPY SWAP	-0.054	-0.056	-0.043	-0.017	0.047	0.174	0.277	0.396
GBP SWAP	0.024	0.106	0.205	0.299	0.425	0.551	0.606	0.615
CHF SWAP	-0.750	-0.712	-0.603	-0.485	-0.328	-0.155	-0.115	-0.198

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	107.55	0.02	-1	-13	3M	100.01	-0.05
GGB 3,50%	01/23	3Y	107.72	0.04	-3	-22			
GGB 3,375%	02/25	5Y	113.09	0.29	-3	-32			
GGB 1,875%	07/26	6Y	108.26	0.41	-3	-53	6M	100.06	-0.14
GGB 2%	04/27	7Y	109.44	0.51	-3	-43			
GGB 1,5%	06/30	10Y	105.91	0.86	-3	-61			
GGB 1,875%	02/35	15Y	110.49	1.08	-3	-80	12M	100.11	-0.12
GGB 4%	01/37	17Y	142.36	1.13	-2	-107			
GGB 4,20%	01/42	22Y	154.93	1.24	-2	-107			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	112	67	75	17	102
10Y	150	77	80	16	123
15Y	154	69	68	5	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.05	-0.14	-0.12	0.21	0.31	0.53	0.87	1.10	1.15

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	589	0.72	917	-35.80%		
DOW JONES	27,480	2.06	28,538	-3.71%	BUND	176.32
S&P 500	3,369	1.78	3,231	4.28%	BOBL	135.86
NASDAQ	11,161	1.85	8,973	24.38%	SCHATZ	112.465
DAX	12,146	0.47	13,249	-8.32%		
FTSE	5,819	0.56	7,542	-22.85%	US LONG BOND	173.81
NIKKEI	23,695	1.72	23,657	0.16%	US 10Y	138.66
BRENT	40.69	2.47	66	-38.35%	US 5Y	125.69
GOLD \$	1,902	-0.37	1,517	25.38%	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

