

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	1.182	-0.13	USDJPY	104.865	0.23	EURUSD	1.1212	5.42%
EURGBP	0.8967	0.01	USDGBP	0.75865	0.07	EURGBP	0.84558	6.04%
EURJPY	123.95	0.09	USDCHF	0.91445	0.20	EURJPY	121.85	1.72%
EURCHF	1.0808	0.09				EURCHF	1.0853	-0.42%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0.533	-0.336	-0.514	-0.503	-0.194	-0.469		
USA	(0,00 / 0,25)	USD	0.136	0.169	0.222	0.246		0.339		
JAPAN	- 0,10	JPY	-0.101	-0.091	-0.102	-0.062				
BANK OF ENGLAND	0,10	GBP	0.044	0.043	0.046	0.067				
SWITZERLAND	-0,75	CHF	-0.804	-0.794	-0.767	-0.726				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.177	0.408	0.906			1.660
GREEK TREASURY		0.100	0.721	0.944	1.018	
GERMAN TREASURY	-0.720	-0.728	-0.539	-0.342	-0.319	-0.123
JAPANESE TREAS	-0.131	-0.115	0.021	0.220	0.408	0.657
U.K TREASURY	-0.024	0.025	0.360	0.600	0.899	0.955
ESM TREASURY	-0.630	-0.580	-0.327	0.020	0.176	0.196

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.513	-0.503	-0.443	-0.360	-0.215	-0.013	0.074	0.055
USD SWAP	0.220	0.316	0.474	0.667	0.906	1.142	1.258	1.330
JPY SWAP	-0.053	-0.054	-0.042	-0.016	0.045	0.170	0.268	0.394
GBP SWAP	0.046	0.158	0.277	0.383	0.522	0.664	0.725	0.741
CHF SWAP	-0.728	-0.681	-0.570	-0.445	-0.283	-0.103	-0.055	-0.140

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	107.61	-0.09	-2	-24	3M	100.05	-0.23
GGB 3,50%	01/23	3Y	107.86	-0.07	-2	-33			
GGB 3,375%	02/25	5Y	113.93	0.08	-4	-52			
GGB 1,875%	07/26	6Y	109.35	0.22	-4	-73	6M	100.06	-0.14
GGB 2%	04/27	7Y	110.55	0.34	-5	-60			
GGB 1,5%	06/30	10Y	107.26	0.71	-4	-76			
GGB 1,875%	02/35	15Y	112.53	0.93	-4	-95	12M	100.10	-0.12
GGB 4%	01/37	17Y	144.60	1.00	-3	-120			
GGB 4,20%	01/42	22Y	158.56	1.09	-5	-122			

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	83	-12	45	48	2	74		
	10Y	126	-36	62	64	7	103		
	15Y	129	-62	54	50	-6	108		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.23	-0.14	-0.12	0.21	0.10	0.35	0.72	0.94	1.02

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	690	5.19	917	-24.78%		
DOW JONES	29,480	1.37	28,538	3.30%	BUND	174.8
S&P 500	3,585	1.36	3,231	10.96%	BOBL	135.28
NASDAQ	11,829	1.02	8,973	31.83%	SCHATZ	112.31
DAX	13,214	1.05	13,249	-0.27%		
FTSE	6,432	1.82	7,542	-14.72%	US LONG BOND	171.88
NIKKEI	25,907	2.05	23,657	9.51%	US 10Y	138.02
BRENT	44.35	3.67	66	-32.80%	US 5Y	125.45
GOLD \$	1,886	-0.15	1,517	24.35%	US 2Y	110.36

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

