

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	1.187	0.22	USDJPY	103.855	0.03	EURUSD	1.1212 5.88%
EURGBP	0.8956	0.06	USDGBP	0.75435	-0.16	EURGBP	0.84558 5.91%
EURJPY	123.29	0.24	USDCHF	0.90955	-0.28	EURJPY	121.85 1.18%
EURCHF	1.0798	-0.09				EURCHF	1.0853 -0.50%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0.546	-0.336	-0.527	-0.513	-0.194	-0.483
USA	(0,00 / 0,25) USD	0.147	0.182	0.224	0.257		0.339
JAPAN	- 0,10 JPY	-0.091	-0.090	-0.101	-0.060		
BANK OF ENGLAND	0,10 GBP	0.044	0.042	0.048	0.061		
SWITZERLAND	-0,75 CHF	-0.803	-0.796	-0.768	-0.726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.163	0.375	0.829			1.537
GREEK TREASURY		0.091	0.691	0.893	0.991	
GERMAN TREASURY	-0.736	-0.752	-0.575	-0.389	-0.372	-0.179
JAPANESE TREAS	-0.135	-0.117	0.012	0.203	0.379	0.630
U.K TREASURY	-0.032	0.000	0.311	0.556	0.857	0.908
ESM TREASURY	-0.643	-0.599	-0.363	-0.026	0.120	0.133

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.521	-0.517	-0.461	-0.384	-0.246	-0.054	0.027	0.003
USD SWAP	0.215	0.296	0.441	0.614	0.833	1.051	1.161	1.225
JPY SWAP	-0.053	-0.057	-0.049	-0.029	0.030	0.148	0.240	0.355
GBP SWAP	0.042	0.143	0.256	0.352	0.482	0.622	0.682	0.699
CHF SWAP	-0.730	-0.675	-0.567	-0.450	-0.300	-0.125	-0.075	-0.163

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	107.57	-0.11	0	-26	3M	100.05	-0.24
GGB 3,50%	01/23	3Y	107.84	-0.08	0	-34			
GGB 3,375%	02/25	5Y	113.91	0.08	0	-53			
GGB 1,875%	07/26	6Y	109.48	0.19	0	-75	6M	100.07	-0.16
GGB 2%	04/27	7Y	110.69	0.31	0	-63			
GGB 1,5%	06/30	10Y	107.52	0.68	0	-79			
GGB 1,875%	02/35	15Y	113.23	0.88	0	-100	12M	100.11	-0.14
GGB 4%	01/37	17Y	145.02	0.98	0	-122			
GGB 4,20%	01/42	22Y	159.04	1.07	0	-124			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	84	-11	47	52	2	75
10Y	127	-35	62	66	4	103
15Y	128	-63	52	51	-11	107

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.24	-0.16	-0.14	0.21	0.09	0.33	0.69	0.89	0.99

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	699	-1.27	917	-23.75%		
DOW JONES	29,483	0.15	28,538	3.31%	BUND	175.39
S&P 500	3,582	0.39	3,231	10.86%	BOBL	135.43
NASDAQ	11,905	0.87	8,973	32.67%	SCHATZ	112.33
DAX	13,086	-0.88	13,249	-1.23%		
FTSE	6,334	-0.80	7,542	-16.01%	US LONG BOND	174.00
NIKKEI	25,527	-0.42	23,657	7.91%	US 10Y	138.50
BRENT	44.18	-0.05	66	-33.06%	US 5Y	125.59
GOLD \$	1,868	0.25	1,517	23.11%	US 2Y	110.38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

