

FOREIGN EXCHANGE

	LAST MID PRICE	Price change 1 day percent		LAST MID PRICE	Price change 1 day percent			Euro change year to date(YTD%)
SPOT			SPOT			FIXING 31-12-2019		
EURUSD	1.199	0.29	USDJPY	104.41	0.10	EURUSD	1.1212	6.93%
EURGBP	0.8982	0.33	USDGBP	0.74925	0.04	EURGBP	0.84558	6.23%
EURJPY	125.18	0.41	USDCHF	0.90405	-0.18	EURJPY	121.85	2.73%
EURCHF	1.0839	0.09				EURCHF	1.0853	-0.13%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0.551	-0.336	-0.526	-0.508	-0.194	-0.487	
USA	(0,00 / 0,25)	USD	0.155	0.183	0.225	0.257		0.330	
JAPAN	- 0,10	JPY	-0.112	-0.092	-0.115	-0.064			
BANK OF ENGLAND	0,10	GBP	0.041	0.037	0.042	0.063			
SWITZERLAND	-0,75	CHF	-0.835	-0.794	-0.775	-0.727			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.156	0.388	0.882			1.615
GREEK TREASURY		0.045	0.642	0.879	0.955	
GERMAN TREASURY	-0.725	-0.733	-0.544	-0.347	-0.327	-0.138
JAPANESE TREAS	-0.124	-0.106	0.020	0.211	0.396	0.652
U.K TREASURY	-0.005	0.028	0.330	0.554	0.832	0.878
ESM TREASURY	-0.635	-0.598	-0.381	-0.050	0.085	0.096

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.516	-0.506	-0.454	-0.377	-0.242	-0.054	0.025	0.002
USD SWAP	0.217	0.277	0.447	0.645	0.887	1.122	1.236	1.307
JPY SWAP	-0.053	-0.054	-0.041	-0.018	0.043	0.157	0.252	0.363
GBP SWAP	0.048	0.154	0.271	0.370	0.501	0.631	0.684	0.693
CHF SWAP	-0.731	-0.670	-0.563	-0.445	-0.293	-0.123	-0.069	-0.160

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	107.52	-0.15	0	-30	3M	100.04	-0.21
GGB 3,50%	01/23	3Y	107.81	-0.11	0	-37			
GGB 3,375%	02/25	5Y	114.04	0.03	1	-58			
GGB 1,875%	07/26	6Y	109.71	0.14	1	-80	6M	100.06	-0.15
GGB 2%	04/27	7Y	110.83	0.29	1	-65			
GGB 1,5%	06/30	10Y	107.98	0.63	0	-84			
GGB 1,875%	02/35	15Y	113.34	0.87	2	-101	12M	100.06	-0.08
GGB 4%	01/37	17Y	145.62	0.94	1	-126			
GGB 4,20%	01/42	22Y	159.57	1.05	1	-127			

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	78	-17	40	46	-3	68
10Y	119	-43	52	57	-3	94
15Y	123	-68	44	44	-16	100

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.21	-0.15	-0.08	-0.11	0.05	0.30	0.64	0.88	0.96

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	759	2.95	917	-17.27%		
DOW JONES	29,639	-0.91	28,538	3.86%	BUND	174.91
S&P 500	3,622	-0.46	3,231	12.09%	BOBL	135.29
NASDAQ	12,199	-0.06	8,973	35.95%	SCHATZ	112.295
DAX	13,408	0.88	13,249	1.20%		
FTSE	6,375	1.73	7,542	-15.48%	US LONG BOND	172.84
NIKKEI	26,788	1.34	23,657	13.23%	US 10Y	138.23
BRENT	47.80	-0.17	66	-27.58%	US 5Y	125.59
GOLD \$	1,811	1.86	1,517	19.39%	US 2Y	110.41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

