

**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	1,120	-0,32	USDJPY	109,095	0,17	EURUSD	1,1212	-0,13%
EURGBP	0,8957	0,27	USDGBP	0,7999	0,59	EURGBP	0,84558	5,93%
EURJPY	122,17	-0,15	USDCHF	0,96185	0,06	EURJPY	121,85	0,26%
EURCHF	1,077	-0,26				EURCHF	1,0853	-0,77%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,478	-0,336	-0,330	-0,182	-0,194
USA	(0,00 / 0,25)	USD	0,179	0,245	0,331	0,482	0,626
JAPAN	- 0,10	JPY	-0,089	-0,062	-0,045	-0,003	
BANK OF ENGLAND	0,10	GBP	0,109	0,163	0,237	0,383	
SWITZERLAND	-0,75	CHF	-0,770	-0,720	-0,652	-0,589	

**CAPITAL MARKETS**

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,186	0,364	0,748			1,536
GREEK TREASURY		0,865	1,508	1,635	1,735	
GERMAN TREASURY	-0,628	-0,583	-0,358	-0,214	-0,076	0,122
JAPANESE TREAS	-0,141	-0,099	0,036	0,244	0,391	0,555
U.K TREASURY	-0,017	0,040	0,259	0,462	0,607	0,684
ESM TREASURY	-0,439	-0,381	-0,107	0,175	0,327	0,364

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,258	-0,299	-0,254	-0,185	-0,070	0,095	0,162	0,125
USD SWAP	0,300	0,285	0,405	0,558	0,741	0,919	1,009	1,058
JPY SWAP	-0,018	-0,033	-0,023	0,006	0,072	0,194	0,283	0,369
GBP SWAP	0,317	0,272	0,327	0,383	0,455	0,511	0,517	0,482
CHF SWAP	-0,638	-0,620	-0,548	-0,437	-0,285	-0,120	-0,095	-0,185

**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	108,12	0,56	-5	41	3M	99,92	0,30
GGB 3,50%	01/23	3Y	107,50	0,63	-3	37			
GGB 3,45%	04/24	4Y	109,78	0,83	-3	35			
GGB 1,875%	07/26	6Y	104,24	1,15	-2	21	6M	99,86	0,29
GGB 2%	04/27	7Y	104,75	1,27	-1	33			
GGB 3,875%	03/29	9Y	119,48	1,49	-1	5			
GGB 1,875%	02/35	15Y	103,40	1,61	-1	-27	12M	99,57	0,43
GGB 4%	01/37	17Y	132,90	1,71	-1	-49			
GGB 4,20%	01/42	22Y	142,01	1,83	-1	-48			

**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	145	50	87	79	-6	124
10Y	187	25	87	91	-5	151
15Y	185	-6	68	77	-34	136

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,30	0,29	0,43	0,63	0,83	1,27	1,49	1,61	1,71

**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	671	-0,47	917	-26,84%		
DOW JONES	26.270	2,05	28.538	-7,95%	BUND	171,05
S&P 500	3.123	1,36	3.231	-3,35%	BOBL	134,74
NASDAQ	9.683	0,78	8.973	7,91%	SCHATZ	111,96
DAX	12.436	-0,41	13.249	-6,14%		
FTSE	6.368	-0,22	7.542	-15,57%	US LONG BOND	177,41
NIKKEI	22.696	0,36	23.657	-4,06%	US 10Y	138,64
BRENT	39,12	-1,68	66	-40,73%	US 5Y	125,50
GOLD \$	1.704	0,23	1.517	12,30%	US 2Y	110,20

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

