

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	1,079	-0,33	USDJPY	107,65	-0,09	EURUSD	1,1212	-3,79%
EURGBP	0,8736	-0,44	USDGBP	0,80985	-0,12	EURGBP	0,84558	3,32%
EURJPY	116,13	-0,42	USDCHE	0,97445	0,32	EURJPY	121,85	-4,70%
EURCHF	1,0512	-0,01				EURCHF	1,0853	-3,14%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,425	-0,336	-0,233	-0,178	-0,078
USA	(0,00 / 0,25)	USD	0,625	0,908	1,043	1,024	0,987
JAPAN	- 0,10	JPY	-0,056	-0,031	0,000	0,027	
BANK OF ENGLAND	0,10	GBP	0,250	0,474	0,646	0,720	
SWITZERLAND	-0,75	CHF	-0,726	-0,680	-0,587	-0,538	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,211	0,371	0,613			1,197
GREEK TREASURY		1,849	2,352	2,396	2,475	
GERMAN TREASURY	-0,695	-0,623	-0,426	-0,301	-0,188	-0,029
JAPANESE TREAS	-0,145	-0,116	0,008	0,206	0,317	0,434
U.K TREASURY	0,056	0,163	0,299	0,486	0,578	0,611
ESM TREASURY	-0,283	-0,202	-0,010	0,253	0,364	0,368

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,163	-0,217	-0,188	-0,129	-0,020	0,127	0,166	0,073
USD SWAP	0,512	0,384	0,461	0,551	0,658	0,748	0,790	0,806
JPY SWAP	0,006	-0,039	-0,051	-0,037	0,020	0,115	0,183	0,239
GBP SWAP	0,563	0,453	0,477	0,500	0,530	0,541	0,514	0,425
CHF SWAP	-0,610	-0,617	-0,513	-0,392	-0,222	-0,079	-0,058	-0,138

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	106,43	1,46	-31	131	3M	99,92	0,29
GGB 3,50%	01/23	3Y	104,76	1,72	-30	146			
GGB 3,45%	04/24	4Y	106,28	1,78	-28	129			
GGB 1,875%	07/26	6Y	99,34	1,99	-17	105	6M	99,85	0,40
GGB 2%	04/27	7Y	98,77	2,19	-22	125			
GGB 3,875%	03/29	9Y	112,40	2,31	-21	88			
GGB 1,875%	02/35	15Y	94,08	2,35	-16	47	12M	99,79	0,23
GGB 4%	01/37	17Y	121,29	2,44	-11	24			
GGB 4,20%	01/42	22Y	127,27	2,55	-6	24			

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	247	152	135	111	33	211
10Y	278	116	131	116	34	226
15Y	270	79	104	101	4	206

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,29	0,40	0,23	1,7	1,85	2,24	2,35	2,40	2,48

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	606	1,70	917	-33,97%		
DOW JONES	23.476	1,99	28.538	-17,74%	BUND	171,92
S&P 500	2.799	2,29	3.231	-13,36%	BOBL	135
NASDAQ	8.495	2,81	8.973	-5,32%	SCHATZ	112,165
DAX	10.370	-0,43	13.249	-21,73%		
FTSE	5.758	-0,22	7.542	-23,65%	US LONG BOND	181,16
NIKKEI	19.429	1,52	23.657	-17,87%	US 10Y	139,00
BRENT	22,01	8,05	66	-66,65%	US 5Y	125,36
GOLD \$	1.726	0,67	1.517	13,74%	US 2Y	110,19

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

