

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	1,181	-0,19	USDJPY	106,215	-0,17	EURUSD	1,1212	5,36%
EURGBP	0,8979	-0,22	USDGBP	0,76015	-0,03	EURGBP	0,84558	6,19%
EURJPY	125,48	-0,35	USDCHF	0,91045	0,29	EURJPY	121,85	2,97%
EURCHF	1,0755	0,11				EURCHF	1,0853	-0,90%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,518	-0,336	-0,488	-0,442	-0,194
USA	(0,00 / 0,25)	USD	0,174	0,188	0,234	0,297	0,439
JAPAN	- 0,10	JPY	-0,079	-0,058	-0,052	-0,040	
BANK OF ENGLAND	0,10	GBP	0,054	0,069	0,071	0,116	
SWITZERLAND	-0,75	CHF	-0,782	-0,746	-0,718	-0,668	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,154	0,304	0,700			1,409
GREEK TREASURY		0,472	1,098	1,320	1,515	
GERMAN TREASURY	-0,652	-0,643	-0,423	-0,212	-0,174	0,027
JAPANESE TREAS	-0,101	-0,075	0,046	0,269	0,424	0,608
U.K TREASURY	-0,015	0,006	0,277	0,531	0,722	0,851
ESM TREASURY	-0,539	-0,479	-0,210	0,110	0,277	0,305

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,440	-0,418	-0,368	-0,296	-0,168	0,019	0,095	0,061
USD SWAP	0,239	0,253	0,355	0,502	0,698	0,897	0,996	1,052
JPY SWAP	-0,028	-0,028	-0,018	0,006	0,066	0,184	0,276	0,377
GBP SWAP	0,109	0,141	0,229	0,315	0,429	0,551	0,604	0,623
CHF SWAP	-0,664	-0,608	-0,508	-0,395	-0,250	-0,100	-0,065	-0,165

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	108,16	0,13	2	-2	3M	99,99	0,10
GGB 3,50%	01/23	3Y	107,99	0,19	1	-7			
GGB 3,375%	02/25	5Y	112,92	0,45	1	-16			
GGB 1,875%	07/26	6Y	107,48	0,58	0	-36	6M	99,97	0,08
GGB 2%	04/27	7Y	107,71	0,80	0	-14			
GGB 1,5%	06/30	10Y	103,80	1,09	0	-38			
GGB 1,875%	02/35	15Y	107,51	1,30	1	-58	12M	99,95	0,07
GGB 4%	01/37	17Y	136,14	1,50	1	-70			
GGB 4,20%	01/42	22Y	146,62	1,61	1	-70			

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	112	17	68	62	-1	99
10Y	152	-10	72	69	9	123
15Y	153	-38	64	56	-11	127

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,10	0,08	0,07	0,21	0,47	0,83	1,10	1,32	1,52

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	632	0,50	917	-31,03%		
DOW JONES	28.248	-0,21	28.538	-1,01%	BUND	175,84
S&P 500	3.444	0,36	3.231	6,58%	BOBL	134,66
NASDAQ	11.466	0,76	8.973	27,79%	SCHATZ	112,015
DAX	13.109	0,36	13.249	-1,06%		
FTSE	6.029	-0,13	7.542	-20,06%	US LONG BOND	178,03
NIKKEI	23.291	-0,03	23.657	-1,55%	US 10Y	139,16
BRENT	45,97	0,24	66	-30,35%	US 5Y	125,69
GOLD \$	1.922	-0,32	1.517	26,70%	US 2Y	110,38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

