

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	1,183	-0,06	USDJPY	104,195	-0,36	EURUSD	1,1212	5,54%
EURGBP	0,9175	0,07	USDGBP	0,77535	0,14	EURGBP	0,84558	8,50%
EURJPY	123,3	-0,42	USDCHF	0,91045	-0,12	EURJPY	121,85	1,19%
EURCHF	1,0774	-0,17				EURCHF	1,0853	-0,73%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,523	-0,336	-0,504	-0,468	-0,194	-0,429
USA	(0,00 / 0,25)	USD	0,156	0,187	0,225	0,275		0,374
JAPAN	- 0,10	JPY	-0,119	-0,079	-0,099	-0,041		
BANK OF ENGLAND	0,10	GBP	0,049	0,061	0,052	0,081		
SWITZERLAND	-0,75	CHF	-0,796	-0,766	-0,762	-0,717		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,135	0,269	0,668			1,410
GREEK TREASURY		0,418	1,075	1,244	1,377	
GERMAN TREASURY	-0,701	-0,701	-0,502	-0,302	-0,267	-0,060
JAPANESE TREAS	-0,138	-0,114	0,015	0,231	0,395	0,590
U.K TREASURY	-0,119	-0,133	0,163	0,396	0,683	0,726
ESM TREASURY	-0,600	-0,542	-0,275	0,043	0,213	0,241

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,484	-0,482	-0,431	-0,360	-0,232	-0,046	0,030	0,000
USD SWAP	0,225	0,230	0,330	0,473	0,676	0,886	0,993	1,052
JPY SWAP	-0,039	-0,053	-0,048	-0,029	0,028	0,144	0,233	0,336
GBP SWAP	0,042	0,049	0,127	0,212	0,333	0,458	0,509	0,520
CHF SWAP	-0,725	-0,685	-0,590	-0,480	-0,333	-0,183	-0,148	-0,235

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	107,90	0,11	0	-4	3M	99,99	0,12
GGB 3,50%	01/23	3Y	107,84	0,16	0	-10			
GGB 3,375%	02/25	5Y	112,91	0,41	0	-20			
GGB 1,875%	07/26	6Y	107,74	0,52	0	-42	6M	100,00	0,00
GGB 2%	04/27	7Y	108,09	0,74	0	-20			
GGB 1,5%	06/30	10Y	103,97	1,07	0	-40			
GGB 1,875%	02/35	15Y	108,55	1,22	0	-66	12M	99,98	0,02
GGB 4%	01/37	17Y	138,43	1,36	0	-84			
GGB 4,20%	01/42	22Y	149,02	1,50	0	-81			

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	72	65	7	102
10Y	158	-4	79	78	11	131
15Y	155	-36	65	58	-10	131

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,12	0,00	0,02	0,21	0,42	0,75	1,08	1,24	1,38

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	647	-1,76	917	-29,45%		
DOW JONES	27.657	-0,88	28.538	-3,09%	BUND	174,35
S&P 500	3.319	-1,12	3.231	2,74%	BOBL	135,15
NASDAQ	10.793	-1,07	8.973	20,29%	SCHATZ	112,3
DAX	12.847	-2,05	13.249	-3,03%		
FTSE	5.865	-2,36	7.542	-22,23%	US LONG BOND	176,84
NIKKEI	23.360	0,18	23.657	-1,25%	US 10Y	139,56
BRENT	42,40	-1,74	66	-35,76%	US 5Y	126,01
GOLD \$	1.948	-0,14	1.517	28,42%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

