

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	1,165	-0,17	USDJPY	105,435	0,03	EURUSD	1,1212	3,92%
EURGBP	0,9126	-0,36	USDGBP	0,7832	-0,20	EURGBP	0,84558	7,92%
EURJPY	122,86	-0,13	USDCHF	0,92695	0,00	EURJPY	121,85	0,82%
EURCHF	1,0801	-0,15				EURCHF	1,0853	-0,48%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,531	-0,336	-0,498	-0,468	-0,194	-0,431
USA	(0,00 / 0,25)	USD	0,148	0,180	0,225	0,272		0,372
JAPAN	- 0,10	JPY	-0,114	-0,081	-0,100	-0,052		
BANK OF ENGLAND	0,10	GBP	0,051	0,062	0,066	0,094		
SWITZERLAND	-0,75	CHF	-0,807	-0,770	-0,759	-0,722		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,131	0,272	0,661			1,397
GREEK TREASURY		0,417	1,019	1,161	1,278	
GERMAN TREASURY	-0,703	-0,712	-0,517	-0,314	-0,285	-0,078
JAPANESE TREAS	-0,147	-0,115	0,011	0,227	0,398	0,607
U.K TREASURY	-0,064	-0,085	0,203	0,427	0,711	0,751
ESM TREASURY	-0,597	-0,543	-0,277	0,032	0,193	0,223

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,483	-0,481	-0,431	-0,362	-0,234	-0,056	0,017	-0,018
USD SWAP	0,235	0,243	0,341	0,483	0,684	0,894	1,001	1,059
JPY SWAP	-0,045	-0,060	-0,055	-0,036	0,021	0,139	0,232	0,340
GBP SWAP	0,071	0,102	0,181	0,260	0,375	0,498	0,549	0,557
CHF SWAP	-0,731	-0,693	-0,599	-0,492	-0,345	-0,193	-0,158	-0,250

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	107,85	0,10	-1	-5	3M	100,00	0,04
GGB 3,50%	01/23	3Y	107,82	0,15	-1	-11			
GGB 3,375%	02/25	5Y	112,86	0,41	0	-20			
GGB 1,875%	07/26	6Y	107,97	0,48	-1	-46	6M	100,01	-0,02
GGB 2%	04/27	7Y	108,46	0,68	-1	-26			
GGB 1,5%	06/30	10Y	104,49	1,01	-1	-46			
GGB 1,875%	02/35	15Y	109,58	1,15	0	-73	12M	99,99	0,01
GGB 4%	01/37	17Y	140,13	1,27	-1	-94			
GGB 4,20%	01/42	22Y	151,18	1,41	-1	-91			

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	113	18	72	65	16	102
10Y	154	-8	78	76	15	127
15Y	148	-44	61	55	-7	124

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,04	-0,02	0,01	0,21	0,42	0,69	1,02	1,16	1,28

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	626	0,90	917	-31,78%		
DOW JONES	26.815	0,20	28.538	-6,04%	BUND	174,48
S&P 500	3.247	0,30	3.231	0,48%	BOBL	135,17
NASDAQ	10.672	0,37	8.973	18,94%	SCHATZ	112,295
DAX	12.541	-0,52	13.249	-5,34%		
FTSE	5.822	-0,01	7.542	-22,80%	US LONG BOND	177,03
NIKKEI	23.205	0,51	23.657	-1,91%	US 10Y	139,59
BRENT	42,18	0,57	66	-36,09%	US 5Y	126,04
GOLD \$	1.871	0,14	1.517	23,31%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

