

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	1,084	0,19	USDJPY	107,16	-0,32	EURUSD	1,1212	-3,28%
EURGBP	0,8727	-0,31	USDGBP	0,80495	-0,46	EURGBP	0,84558	3,21%
EURJPY	116,21	-0,16	USDCHF	0,97235	-0,04	EURJPY	121,85	-4,63%
EURCHF	1,0545	0,14				EURCHF	1,0853	-2,84%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,418	-0,336	-0,192	-0,136	-0,194
USA	(0,00 / 0,25)	USD	0,441	0,828	0,887	0,922	0,940
JAPAN	- 0,10	JPY	-0,053	-0,034	-0,004	0,030	
BANK OF ENGLAND	0,10	GBP	0,227	0,441	0,637	0,716	
SWITZERLAND	-0,75	CHF	-0,714	-0,671	-0,573	-0,536	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,224	0,386	0,624			1,199
GREEK TREASURY		1,768	2,202	2,207	2,278	
GERMAN TREASURY	-0,694	-0,658	-0,472	-0,354	-0,246	-0,086
JAPANESE TREAS	-0,146	-0,161	-0,035	0,190	0,316	0,439
U.K TREASURY	0,070	0,176	0,296	0,498	0,597	0,631
ESM TREASURY	-0,340	-0,264	-0,067	0,197	0,303	0,300

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,226	-0,286	-0,247	-0,186	-0,076	0,071	0,109	0,001
USD SWAP	0,461	0,371	0,452	0,544	0,650	0,733	0,770	0,781
JPY SWAP	-0,020	-0,066	-0,073	-0,056	0,004	0,058	0,182	0,241
GBP SWAP	0,543	0,435	0,465	0,493	0,528	0,547	0,530	0,461
CHF SWAP	-0,633	-0,660	-0,573	-0,453	-0,290	-0,145	-0,125	-0,218

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	106,53	1,41	-14	126	3M	99,94	0,25
GGB 3,50%	01/23	3Y	105,08	1,60	-16	134			
GGB 3,45%	04/24	4Y	106,62	1,69	-10	120			
GGB 1,875%	07/26	6Y	99,96	1,88	-11	94	6M	99,86	0,38
GGB 2%	04/27	7Y	99,90	2,02	-13	108			
GGB 3,875%	03/29	9Y	113,70	2,16	-13	73			
GGB 1,875%	02/35	15Y	96,42	2,16	-14	28	12M	99,80	0,23
GGB 4%	01/37	17Y	124,53	2,23	-14	3			
GGB 4,20%	01/42	22Y	130,77	2,37	-12	6			

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	243	148	141	118	52	210
10Y	267	105	131	119	44	218
15Y	256	65	101	102	12	193

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,25	0,38	0,23	1,6	1,77	2,06	2,20	2,21	2,28

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	622	2,63	917	-32,13%		
DOW JONES	23.775	1,11	28.538	-16,69%	BUND	172,71
S&P 500	2.837	1,39	3.231	-12,20%	BOBL	135,26
NASDAQ	8.635	1,65	8.973	-3,77%	SCHATZ	112,165
DAX	10.567	2,23	13.249	-20,24%		
FTSE	5.849	1,68	7.542	-22,45%	US LONG BOND	181,38
NIKKEI	19.783	2,71	23.657	-16,37%	US 10Y	138,84
BRENT	20,96	-2,24	66	-68,24%	US 5Y	125,27
GOLD \$	1.722	-0,47	1.517	13,48%	US 2Y	110,16

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

