

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	1,094	0,18	USDJPY	107,695	0,00	EURUSD	1,1212	-2,40%
EURGBP	0,8941	0,30	USDGBP	0,81705	0,11	EURGBP	0,84558	5,74%
EURJPY	117,85	0,17	USDCHF	0,96855	-0,31	EURJPY	121,85	-3,28%
EURCHF	1,0599	-0,14				EURCHF	1,0853	-2,34%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,478	-0,336	-0,276	-0,137	-0,194	-0,084
USA	(0,00 / 0,25)	USD	0,171	0,299	0,377	0,628		0,718
JAPAN	- 0,10	JPY	-0,061	-0,046	-0,027	0,016		
BANK OF ENGLAND	0,10	GBP	0,143	0,222	0,277	0,498		
SWITZERLAND	-0,75	CHF	-0,745	-0,724	-0,637	-0,599		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,169	0,338	0,693			1,412
GREEK TREASURY		1,197	1,857	1,910	2,030	
GERMAN TREASURY	-0,665	-0,650	-0,453	-0,332	-0,208	-0,035
JAPANESE TREAS	-0,148	-0,116	0,006	0,216	0,347	0,464
U.K TREASURY	-0,030	0,052	0,234	0,428	0,565	0,618
ESM TREASURY	-0,378	-0,349	-0,095	0,125	0,245	0,256

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,221	-0,290	-0,266	-0,216	-0,118	0,019	0,061	-0,023
USD SWAP	0,304	0,277	0,376	0,511	0,674	0,826	0,900	0,934
JPY SWAP	-0,016	-0,048	-0,046	-0,025	0,034	0,140	0,214	0,277
GBP SWAP	0,376	0,312	0,355	0,403	0,462	0,497	0,488	0,433
CHF SWAP	-0,645	-0,670	-0,618	-0,520	-0,380	-0,234	-0,215	-0,315

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	107,50	0,91	-4	75	3M	99,96	0,22
GGB 3,50%	01/23	3Y	106,61	1,00	-1	74			
GGB 3,45%	04/24	4Y	108,59	1,16	-1	67			
GGB 1,875%	07/26	6Y	102,11	1,51	-1	57	6M	99,91	0,29
GGB 2%	04/27	7Y	102,36	1,64	-1	70			
GGB 3,875%	03/29	9Y	116,43	1,84	-1	41			
GGB 1,875%	02/35	15Y	99,89	1,88	-2	0	12M	99,74	0,32
GGB 4%	01/37	17Y	128,17	2,00	-1	-20			
GGB 4,20%	01/42	22Y	135,92	2,12	-1	-20			

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	185	90	111	98	6	155
10Y	231	69	119	107	18	186
15Y	224	33	88	89	-18	164

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,29	0,32	1,00	1,16	1,64	1,84	1,88	2,00

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	601	-0,06	917	-34,48%		
DOW JONES	24.207	-1,59	28.538	-15,18%	BUND	172,68
S&P 500	2.923	-1,05	3.231	-9,53%	BOBL	135,22
NASDAQ	9.185	-0,54	8.973	2,36%	SCHATZ	112,095
DAX	11.002	-0,66	13.249	-16,96%		
FTSE	5.970	-0,54	7.542	-20,84%	US LONG BOND	179,03
NIKKEI	20.595	0,79	23.657	-12,94%	US 10Y	138,98
BRENT	34,62	-0,09	66	-47,55%	US 5Y	125,59
GOLD \$	1.750	0,26	1.517	15,33%	US 2Y	110,24

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

