

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	0,36	USDJPY	107,825	0,11	EURUSD	1,1212	-2,46%
EURGBP	0,8918	-0,26	USDGBP	0,8154	-0,61	EURGBP	0,84558	5,46%
EURJPY	117,92	0,46	USDCHF	0,96945	-0,22	EURJPY	121,85	-3,23%
EURCHF	1,0602	0,14				EURCHF	1,0853	-2,31%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,473	-0,336	-0,279	-0,154	-0,194
USA	(0,00 / 0,25)	USD	0,174	0,282	0,369	0,570	0,682
JAPAN	- 0,10	JPY	-0,073	-0,050	-0,030	0,015	
BANK OF ENGLAND	0,10	GBP	0,115	0,183	0,253	0,426	
SWITZERLAND	-0,75	CHF	-0,748	-0,723	-0,632	-0,596	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,182	0,361	0,693			1,411
GREEK TREASURY		1,036	1,659	1,733	1,829	
GERMAN TREASURY	-0,657	-0,640	-0,450	-0,310	-0,175	0,002
JAPANESE TREAS	-0,149	-0,127	0,006	0,217	0,354	0,498
U.K TREASURY	-0,044	-0,010	0,185	0,381	0,531	0,591
ESM TREASURY	-0,397	-0,367	-0,114	0,129	0,261	0,280

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,221	-0,296	-0,272	-0,218	-0,116	0,035	0,087	0,011
USD SWAP	0,311	0,290	0,399	0,533	0,695	0,852	0,928	0,965
JPY SWAP	-0,016	-0,048	-0,047	-0,027	0,030	0,133	0,199	0,264
GBP SWAP	0,342	0,276	0,307	0,351	0,406	0,448	0,445	0,398
CHF SWAP	-0,650	-0,667	-0,603	-0,493	-0,343	-0,198	-0,178	-0,278

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	107,75	0,77	-1	62	3M	99,97	0,18
GGB 3,50%	01/23	3Y	106,98	0,85	-1	59			
GGB 3,45%	04/24	4Y	109,18	1,01	-1	52			
GGB 1,875%	07/26	6Y	103,13	1,34	-1	40	6M	99,89	0,36
GGB 2%	04/27	7Y	103,46	1,47	-2	53			
GGB 3,875%	03/29	9Y	118,17	1,64	-2	21			
GGB 1,875%	02/35	15Y	102,12	1,71	0	-17	12M	99,74	0,32
GGB 4%	01/37	17Y	131,37	1,80	-2	-40			
GGB 4,20%	01/42	22Y	140,06	1,92	-2	-39			

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	168	73	101	91	5	141
10Y	211	49	106	98	12	167
15Y	204	13	74	78	-20	146

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,18	0,36	0,32	0,85	1,01	1,47	1,64	1,71	1,80

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	628	0,53	917	-31,56%		
DOW JONES	24.465	-0,04	28.538	-14,27%	BUND	172,4
S&P 500	2.955	0,24	3.231	-8,53%	BOBL	135,11
NASDAQ	9.325	0,43	8.973	3,92%	SCHATZ	112,055
DAX	11.472	0,71	13.249	-13,41%		
FTSE	6.115	2,03	7.542	-18,92%	US LONG BOND	179,22
NIKKEI	21.271	2,55	23.657	-10,09%	US 10Y	138,86
BRENT	36,32	2,22	66	-44,97%	US 5Y	125,48
GOLD \$	1.729	-0,15	1.517	14,00%	US 2Y	110,23

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

