

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	1,125	0,08	USDJPY	106,95	-0,05	EURUSD	1,1212	0,36%
EURGBP	0,8987	0,35	USDGBP	0,79865	0,26	EURGBP	0,84558	6,28%
EURJPY	120,35	0,02	USDCHF	0,94875	0,01	EURJPY	121,85	-1,24%
EURCHF	1,0676	0,09				EURCHF	1,0853	-1,63%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,492	-0,336	-0,396	-0,215	-0,194	-0,130		
USA	(0,00 / 0,25)	USD	0,194	0,284	0,308	0,430		0,586		
JAPAN	- 0,10	JPY	-0,086	-0,059	-0,051	-0,015				
BANK OF ENGLAND	0,10	GBP	0,087	0,142	0,196	0,314				
SWITZERLAND	-0,75	CHF	-0,776	-0,708	-0,660	-0,586				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,191	0,331	0,718			1,500
GREEK TREASURY		0,614	1,261	1,361	1,477	
GERMAN TREASURY	-0,656	-0,633	-0,394	-0,292	-0,151	0,045
JAPANESE TREAS	-0,138	-0,109	0,019	0,240	0,398	0,571
U.K TREASURY	-0,063	-0,022	0,177	0,368	0,497	0,561
ESM TREASURY	-0,488	-0,445	-0,181	0,109	0,270	0,296

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,304	-0,352	-0,314	-0,250	-0,133	0,033	0,101	0,062
USD SWAP	0,299	0,269	0,370	0,517	0,696	0,869	0,955	0,999
JPY SWAP	-0,018	-0,034	-0,029	-0,004	0,057	0,172	0,259	0,347
GBP SWAP	0,246	0,210	0,256	0,303	0,371	0,428	0,430	0,387
CHF SWAP	-0,613	-0,598	-0,530	-0,436	-0,290	-0,120	-0,075	-0,175

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	108,55	0,30	0	15	3M	99,94	0,25
GGB 3,50%	01/23	3Y	108,17	0,35	-1	9			
GGB 3,375%	02/25	5Y	112,62	0,61	-3	1			
GGB 1,875%	07/26	6Y	106,30	0,81	0	-13	6M	99,93	0,15
GGB 2%	04/27	7Y	107,19	0,91	0	-3			
GGB 1,5%	06/30	10Y	102,23	1,26	0	-21			
GGB 1,875%	02/35	15Y	107,13	1,34	-1	-54	12M	99,79	0,22
GGB 4%	01/37	17Y	137,46	1,45	-1	-76			
GGB 4,20%	01/42	22Y	147,33	1,59	0	-72			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	125	70	62	-5	109
10Y	165	74	74	-11	132
15Y	165	52	61	-44	121

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,25	0,15	0,22	0,35	0,61	0,91	1,26	1,34	1,59

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	673	0,05	917	-26,63%		
DOW JONES	26.120	-0,65	28.538	-8,47%	BUND	175,31
S&P 500	3.113	-0,36	3.231	-3,64%	BOBL	134,52
NASDAQ	9.911	0,15	8.973	10,45%	SCHATZ	112,055
DAX	12.400	0,14	13.249	-6,41%		
FTSE	6.275	0,35	7.542	-16,80%	US LONG BOND	176,59
NIKKEI	22.355	-0,45	23.657	-5,50%	US 10Y	138,66
BRENT	41,06	0,86	66	-37,79%	US 5Y	125,44
GOLD \$	1.736	0,53	1.517	14,44%	US 2Y	110,33

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

