

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	-0,06	USDJPY	107,04	-0,10	EURUSD	1,1212	-3,31%
EURGBP	0,8832	-0,19	USDGBP	0,8148	-0,11	EURGBP	0,84558	4,45%
EURJPY	116,04	-0,16	USDCHF	0,97025	0,09	EURJPY	121,85	-4,77%
EURCHF	1,0519	0,01				EURCHF	1,0853	-3,08%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,446	-0,336	-0,258	-0,147	-0,194
USA	(0,00 / 0,25)	USD	0,191	0,339	0,434	0,659	0,766
JAPAN	- 0,10	JPY	-0,066	-0,046	-0,028	0,012	
BANK OF ENGLAND	0,10	GBP	0,147	0,242	0,359	0,551	
SWITZERLAND	-0,75	CHF	-0,723	-0,697	-0,595	-0,556	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,165	0,324	0,664			1,350
GREEK TREASURY		1,583	2,157	2,184	2,282	
GERMAN TREASURY	-0,736	-0,729	-0,524	-0,393	-0,260	-0,083
JAPANESE TREAS	-0,149	-0,108	0,001	0,208	0,343	0,469
U.K TREASURY	-0,023	0,061	0,229	0,429	0,538	0,577
ESM TREASURY	-0,378	-0,357	-0,090	0,112	0,229	0,237

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,230	-0,318	-0,300	-0,246	-0,143	0,001	0,042	-0,047
USD SWAP	0,328	0,256	0,342	0,467	0,615	0,757	0,824	0,850
JPY SWAP	-0,023	-0,056	-0,063	-0,028	0,033	0,140	0,213	0,277
GBP SWAP	0,403	0,312	0,358	0,405	0,463	0,494	0,480	0,420
CHF SWAP	-0,643	-0,685	-0,636	-0,538	-0,390	-0,245	-0,228	-0,333

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	106,89	1,20	-3	105	3M	99,95	0,22
GGB 3,50%	01/23	3Y	105,86	1,29	-3	103			
GGB 3,45%	04/24	4Y	107,16	1,54	-2	105			
GGB 1,875%	07/26	6Y	100,24	1,83	-1	89	6M	99,89	0,34
GGB 2%	04/27	7Y	100,28	1,96	-1	102			
GGB 3,875%	03/29	9Y	113,89	2,13	-1	70			
GGB 1,875%	02/35	15Y	96,62	2,14	0	26	12M	99,65	0,42
GGB 4%	01/37	17Y	124,38	2,23	0	3			
GGB 4,20%	01/42	22Y	131,40	2,34	-2	3			

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	231	136	143	127	27	199
10Y	268	106	137	125	27	219
15Y	258	67	104	104	-7	194

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,34	0,42	1,29	1,54	1,96	2,13	2,14	2,23

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	592	-0,78	917	-35,44%		
DOW JONES	23.765	-1,89	28.538	-16,73%	BUND	173,58
S&P 500	2.870	-2,05	3.231	-11,17%	BOBL	135,71
NASDAQ	9.003	-2,06	8.973	0,33%	SCHATZ	112,225
DAX	10.645	-1,61	13.249	-19,65%		
FTSE	5.936	-0,98	7.542	-21,30%	US LONG BOND	180,19
NIKKEI	20.267	-0,49	23.657	-14,33%	US 10Y	139,08
BRENT	29,34	-2,13	66	-55,55%	US 5Y	125,62
GOLD \$	1.702	-0,05	1.517	12,19%	US 2Y	110,24

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

