

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	1,081	0,06	USDJPY	107,04	-0,19	EURUSD	1,1212	-3,57%
EURGBP	0,8859	0,26	USDGBP	0,81945	0,23	EURGBP	0,84558	4,77%
EURJPY	115,73	-0,14	USDCHF	0,97255	-0,05	EURJPY	121,85	-5,03%
EURCHF	1,0515	0,00				EURCHF	1,0853	-3,11%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,469	-0,336	-0,262	-0,137	-0,194
USA	(0,00 / 0,25)	USD	0,184	0,315	0,392	0,675	0,769
JAPAN	- 0,10	JPY	-0,064	-0,045	-0,022	0,017	
BANK OF ENGLAND	0,10	GBP	0,139	0,236	0,334	0,528	
SWITZERLAND	-0,75	CHF	-0,728	-0,709	-0,602	-0,568	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,145	0,297	0,612			1,278
GREEK TREASURY		1,398	2,040	2,087	2,196	
GERMAN TREASURY	-0,751	-0,748	-0,546	-0,420	-0,288	-0,111
JAPANESE TREAS	-0,145	-0,113	0,001	0,209	0,352	0,482
U.K TREASURY	-0,033	0,046	0,200	0,414	0,540	0,587
ESM TREASURY	-0,397	-0,379	-0,132	0,085	0,205	0,213

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,221	-0,322	-0,309	-0,263	-0,165	-0,024	0,020	-0,068
USD SWAP	0,296	0,249	0,328	0,444	0,589	0,721	0,784	0,807
JPY SWAP	-0,020	-0,053	-0,054	-0,034	0,029	0,135	0,209	0,276
GBP SWAP	0,403	0,316	0,354	0,392	0,440	0,473	0,465	0,416
CHF SWAP	-0,646	-0,682	-0,633	-0,538	-0,398	-0,253	-0,233	-0,335

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	107,13	1,08	-2	93	3M	99,97	0,17
GGB 3,50%	01/23	3Y	106,26	1,13	-3	87			
GGB 3,45%	04/24	4Y	107,81	1,36	-2	87			
GGB 1,875%	07/26	6Y	100,80	1,74	-2	79	6M	99,89	0,33
GGB 2%	04/27	7Y	100,91	1,86	-1	92			
GGB 3,875%	03/29	9Y	114,85	2,02	-2	59			
GGB 1,875%	02/35	15Y	97,65	2,06	-1	18	12M	99,66	0,41
GGB 4%	01/37	17Y	125,53	2,16	-1	-4			
GGB 4,20%	01/42	22Y	132,95	2,26	-1	-5			

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	215	120	129	115	16	181
10Y	259	97	132	121	25	209
15Y	251	60	101	102	-7	185

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,17	0,33	0,41	1,13	1,36	1,86	2,02	2,06	2,16

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	600	1,96	917	-34,61%		
DOW JONES	23.625	1,62	28.538	-17,21%	BUND	173,92
S&P 500	2.853	1,15	3.231	-11,71%	BOBL	135,82
NASDAQ	8.944	0,91	8.973	-0,33%	SCHATZ	112,26
DAX	10.533	1,90	13.249	-20,50%		
FTSE	5.828	1,51	7.542	-22,73%	US LONG BOND	181,81
NIKKEI	20.037	0,62	23.657	-15,30%	US 10Y	139,45
BRENT	32,00	2,79	66	-51,52%	US 5Y	125,77
GOLD \$	1.735	0,30	1.517	14,40%	US 2Y	110,29

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

