

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	1,143	-0,12	USDJPY	107,285	0,01	EURUSD	1,1212	1,98%	
EURGBP	0,9012	-0,32	USDGBP	0,7882	-0,20	EURGBP	0,84558	6,58%	
EURJPY	122,68	-0,10	USDCHF	0,93915	0,03	EURJPY	121,85	0,68%	
EURCHF	1,0738	-0,10				EURCHF	1,0853	-1,06%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,506	-0,336	-0,443	-0,351	-0,194	-0,290	
USA	(0,00 / 0,25)	USD	0,180	0,217	0,271	0,334		0,470	
JAPAN	- 0,10	JPY	-0,070	-0,047	-0,046	-0,029			
BANK OF ENGLAND	0,10	GBP	0,066	0,088	0,078	0,187			
SWITZERLAND	-0,75	CHF	-0,776	-0,722	-0,693	-0,650			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,280	0,612			1,311		
GREEK TREASURY			0,507	1,089	1,285	1,432			
GERMAN TREASURY		-0,665	-0,662	-0,464	-0,273	-0,236	-0,029		
JAPANESE TREAS		-0,131	-0,111	0,025	0,239	0,399	0,581		
U.K TREASURY		-0,097	-0,079	0,148	0,377	0,564	0,675		
ESM TREASURY		-0,528	-0,499	-0,254	0,037	0,192	0,218		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,372	-0,398	-0,370	-0,313	-0,201	-0,037	0,027	-0,018
USD SWAP		0,249	0,229	0,318	0,440	0,591	0,741	0,815	0,845
JPY SWAP		-0,036	-0,053	-0,052	-0,032	0,028	0,141	0,229	0,323
GBP SWAP		0,149	0,132	0,189	0,249	0,332	0,417	0,450	0,448
CHF SWAP		-0,672	-0,640	-0,540	-0,433	-0,288	-0,113	-0,070	-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	108,48	0,18	-4	2	3M	100,00	0,01
GGB 3,50%	01/23	3Y	108,19	0,24	-3	-2			
GGB 3,375%	02/25	5Y	113,06	0,48	-4	-13			
GGB 1,875%	07/26	6Y	107,42	0,61	-4	-33	6M	99,96	0,08
GGB 2%	04/27	7Y	107,79	0,81	-4	-13			
GGB 1,5%	06/30	10Y	103,96	1,08	-4	-39			
GGB 1,875%	02/35	15Y	108,05	1,26	-4	-62	12M	99,91	0,10
GGB 4%	01/37	17Y	137,94	1,41	-4	-79			
GGB 4,20%	01/42	22Y	148,41	1,54	-3	-77			

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	117	22	76	69	-4	105
10Y	155	-7	76	76	4	126
15Y	156	-35	66	57	-18	127

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,01	0,08	0,10	0,28	0,51	0,83	1,09	1,29	1,43

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	660	0,99	917	-28,07%		
DOW JONES	26.681	0,03	28.538	-6,51%	BUND	176,41
S&P 500	3.252	0,84	3.231	0,65%	BOBL	134,86
NASDAQ	10.767	2,51	8.973	19,99%	SCHATZ	112,065
DAX	13.267	1,69	13.249	0,14%		
FTSE	6.294	0,52	7.542	-16,55%	US LONG BOND	180,25
NIKKEI	22.884	0,73	23.657	-3,27%	US 10Y	139,44
BRENT	43,71	0,99	66	-33,77%	US 5Y	125,77
GOLD \$	1.823	0,29	1.517	20,17%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

