

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	1,180	-0,25	USDJPY	106,115	0,12	EURUSD	1,1212	5,25%	
EURGBP	0,8959	0,04	USDGBP	0,75915	0,29	EURGBP	0,84558	5,95%	
EURJPY	125,22	-0,14	USDCHF	0,91095	0,29	EURJPY	121,85	2,76%	
EURCHF	1,075	0,03				EURCHF	1,0853	-0,95%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,515	-0,336	-0,476	-0,443	-0,194	-0,366	
USA	(0,00 / 0,25)	USD	0,170	0,190	0,251	0,308		0,440	
JAPAN	- 0,10	JPY	-0,076	-0,054	-0,054	-0,041			
BANK OF ENGLAND	0,10	GBP	0,055	0,069	0,068	0,115			
SWITZERLAND	-0,75	CHF	-0,782	-0,748	-0,720	-0,668			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,143	0,280	0,680			1,406		
GREEK TREASURY			0,462	1,102	1,316	1,515			
GERMAN TREASURY		-0,667	-0,663	-0,452	-0,243	-0,204	-0,007		
JAPANESE TREAS		-0,113	-0,079	0,043	0,270	0,420	0,600		
U.K TREASURY		-0,036	-0,009	0,274	0,533	0,724	0,851		
ESM TREASURY		-0,545	-0,490	-0,225	0,092	0,258	0,286		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,439	-0,427	-0,381	-0,311	-0,185	0,000	0,076	0,039
USD SWAP		0,235	0,241	0,338	0,485	0,683	0,886	0,988	1,047
JPY SWAP		-0,030	-0,033	-0,027	-0,004	0,055	0,173	0,264	0,366
GBP SWAP		0,110	0,143	0,226	0,311	0,425	0,551	0,606	0,624
CHF SWAP		-0,668	-0,617	-0,530	-0,420	-0,273	-0,120	-0,083	-0,178

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	108,15	0,12	-2	-3	3M	99,99	0,11
GGB 3,50%	01/23	3Y	107,98	0,19	-1	-7			
GGB 3,375%	02/25	5Y	112,92	0,44	-1	-16			
GGB 1,875%	07/26	6Y	107,51	0,58	-1	-37	6M	99,97	0,08
GGB 2%	04/27	7Y	107,73	0,80	0	-14			
GGB 1,5%	06/30	10Y	103,76	1,09	0	-38			
GGB 1,875%	02/35	15Y	107,55	1,30	0	-58	12M	99,95	0,07
GGB 4%	01/37	17Y	136,09	1,50	-1	-70			
GGB 4,20%	01/42	22Y	146,60	1,61	-1	-70			

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	113	18	71	65	2	100
10Y	155	-7	76	74	13	126
15Y	156	-35	67	61	-8	130

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,11	0,08	0,07	0,21	0,46	0,82	1,10	1,32	1,52

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	633	-0,43	917	-30,96%		
DOW JONES	28.332	0,30	28.538	-0,72%	BUND	176,25
S&P 500	3.479	1,02	3.231	7,67%	BOBL	134,79
NASDAQ	11.665	1,73	8.973	30,00%	SCHATZ	112,04
DAX	13.145	-0,34	13.249	-0,79%		
FTSE	6.035	-0,18	7.542	-19,98%	US LONG BOND	178,22
NIKKEI	23.209	-0,35	23.657	-1,89%	US 10Y	139,38
BRENT	45,65	0,02	66	-30,83%	US 5Y	125,79
GOLD \$	1.938	-0,84	1.517	27,76%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

