

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	1,129	0,00	USDJPY	109,535	-0,05	EURUSD	1,1212	0,72%	
EURGBP	0,8902	-0,13	USDGBP	0,7883	-0,14	EURGBP	0,84558	5,28%	
EURJPY	123,69	-0,05	USDCHF	0,96355	0,13	EURJPY	121,85	1,51%	
EURCHF	1,0881	0,13				EURCHF	1,0853	0,25%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,483	-0,336	-0,353	-0,196	-0,194	-0,120	
USA	(0,00 / 0,25)	USD	0,180	0,266	0,313	0,481		0,634	
JAPAN	- 0,10	JPY	-0,093	-0,063	-0,047	-0,003			
BANK OF ENGLAND	0,10	GBP	0,092	0,157	0,219	0,381			
SWITZERLAND	-0,75	CHF	-0,773	-0,712	-0,664	-0,586			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,216	0,471	0,914			1,700		
GREEK TREASURY			0,631	1,357	1,505	1,601			
GERMAN TREASURY		-0,590	-0,538	-0,278	-0,114	0,034	0,253		
JAPANESE TREAS		-0,129	-0,083	0,050	0,261	0,413	0,587		
U.K TREASURY		0,004	0,079	0,348	0,553	0,702	0,781		
ESM TREASURY		-0,447	-0,376	-0,064	0,241	0,404	0,443		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,270	-0,295	-0,234	-0,148	-0,012	0,172	0,248	0,216
USD SWAP		0,309	0,349	0,517	0,699	0,902	1,086	1,175	1,224
JPY SWAP		-0,012	-0,022	-0,009	0,023	0,093	0,226	0,328	0,426
GBP SWAP		0,327	0,301	0,369	0,438	0,526	0,595	0,606	0,578
CHF SWAP		-0,615	-0,598	-0,511	-0,385	-0,213	-0,045	-0,013	-0,098

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	108,63	0,33	-5	18	3M	99,92	0,31
GGB 3,50%	01/23	3Y	108,21	0,37	-8	11			
GGB 3,45%	04/24	4Y	110,72	0,60	-8	11			
GGB 1,875%	07/26	6Y	105,57	0,93	-10	-1	6M	99,87	0,27
GGB 2%	04/27	7Y	106,25	1,05	-10	11			
GGB 3,875%	03/29	9Y	120,88	1,33	-4	-10			
GGB 1,875%	02/35	15Y	105,23	1,48	-5	-40	12M	99,57	0,43
GGB 4%	01/37	17Y	135,25	1,57	-5	-63			
GGB 4,20%	01/42	22Y	145,27	1,69	-5	-63			

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	72	63	-12	102
10Y	164	2	80	82	-7	127
15Y	162	-29	61	69	-38	121

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,31	0,27	0,43	0,37	0,60	1,05	1,33	1,48	1,57

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	683	2,04	917	-25,47%		
DOW JONES	27.111	3,15	28.538	-5,00%	BUND	170,07
S&P 500	3.194	2,62	3.231	-1,15%	BOBL	134,49
NASDAQ	9.814	2,06	8.973	9,37%	SCHATZ	111,87
DAX	12.727	-0,94	13.249	-3,94%		
FTSE	6.444	-0,62	7.542	-14,56%	US LONG BOND	173,84
NIKKEI	23.178	1,37	23.657	-2,02%	US 10Y	137,53
BRENT	42,75	1,06	66	-35,23%	US 5Y	125,04
GOLD \$	1.694	0,53	1.517	11,67%	US 2Y	110,15

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

