

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	-0,19	USDJPY	107,59	0,17	EURUSD	1,1212	0,68%
EURGBP	0,9047	-0,06	USDGBP	0,80145	0,12	EURGBP	0,84558	6,99%
EURJPY	121,46	0,04	USDCHF	0,94265	0,06	EURJPY	121,85	-0,32%
EURCHF	1,0641	-0,14				EURCHF	1,0853	-1,95%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,502	-0,336	-0,435	-0,314	-0,194	-0,238		
USA	(0,00 / 0,25)	USD	0,163	0,234	0,276	0,366		0,506		
JAPAN	- 0,10	JPY	-0,077	-0,054	-0,047	-0,023				
BANK OF ENGLAND	0,10	GBP	0,075	0,115	0,112	0,305				
SWITZERLAND	-0,75	CHF	-0,780	-0,717	-0,680	-0,637				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,157	0,298	0,668			1,421
GREEK TREASURY		0,534	1,141	1,213	1,319	
GERMAN TREASURY	-0,683	-0,681	-0,446	-0,231	-0,177	0,005
JAPANESE TREAS	-0,122	-0,088	0,037	0,265	0,437	0,620
U.K TREASURY	-0,077	-0,037	0,185	0,394	0,561	0,641
ESM TREASURY	-0,524	-0,481	-0,221	0,085	0,250	0,280

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,358	-0,388	-0,350	-0,287	-0,169	0,008	0,081	0,048
USD SWAP	0,252	0,227	0,328	0,470	0,641	0,809	0,891	0,929
JPY SWAP	-0,028	-0,036	-0,029	-0,006	0,057	0,176	0,267	0,360
GBP SWAP	0,236	0,206	0,255	0,308	0,383	0,451	0,466	0,439
CHF SWAP	-0,650	-0,610	-0,530	-0,435	-0,293	-0,108	-0,053	-0,170

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	108,52	0,23	0	8	3M	100,01	-0,03
GGB 3,50%	01/23	3Y	108,23	0,27	0	1			
GGB 3,375%	02/25	5Y	112,99	0,51	-1	-10			
GGB 1,875%	07/26	6Y	107,07	0,68	0	-26	6M	99,94	0,11
GGB 2%	04/27	7Y	107,69	0,83	-1	-11			
GGB 1,5%	06/30	10Y	103,42	1,13	-1	-34			
GGB 1,875%	02/35	15Y	109,03	1,20	0	-68	12M	99,89	0,12
GGB 4%	01/37	17Y	139,96	1,30	0	-90			
GGB 4,20%	01/42	22Y	150,30	1,46	-1	-85			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	122	71	67	-17	105
10Y	159	73	74	-8	128
15Y	144	49	57	-42	115

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	0,11	0,12	0,30	0,53	0,86	1,14	1,21	1,32

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	652	-0,64	917	-28,94%		
DOW JONES	26.287	1,78	28.538	-7,89%	BUND	176,26
S&P 500	3.180	1,59	3.231	-1,59%	BOBL	134,85
NASDAQ	10.434	2,21	8.973	16,28%	SCHATZ	112,11
DAX	12.598	-1,06	13.249	-4,91%		
FTSE	6.223	-0,99	7.542	-17,48%	US LONG BOND	178,50
NIKKEI	22.615	-0,44	23.657	-4,41%	US 10Y	139,14
BRENT	42,72	-0,88	66	-35,27%	US 5Y	125,70
GOLD \$	1.781	-0,21	1.517	17,40%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

