

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	1,140	0,10	USDJPY	107,105	-0,16	EURUSD	1,1212	1,63%	
EURGBP	0,9086	0,21	USDGBP	0,79735	0,09	EURGBP	0,84558	7,45%	
EURJPY	122,05	-0,06	USDCHF	0,94485	-0,09	EURJPY	121,85	0,16%	
EURCHF	1,0766	0,00				EURCHF	1,0853	-0,80%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,513	-0,336	-0,443	-0,333	-0,194	-0,273	
USA	(0,00 / 0,25)	USD	0,181	0,233	0,273	0,335		0,477	
JAPAN	- 0,10	JPY	-0,074	-0,050	-0,045	-0,033			
BANK OF ENGLAND	0,10	GBP	0,069	0,084	0,082	0,208			
SWITZERLAND	-0,75	CHF	-0,772	-0,717	-0,690	-0,647			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,139	0,268	0,604			1,296		
GREEK TREASURY		0,651	1,234	1,417	1,557			
GERMAN TREASURY	-0,685	-0,668	-0,467	-0,274	-0,228	-0,023		
JAPANESE TREAS	-0,127	-0,110	0,024	0,234	0,408	0,589		
U.K TREASURY	-0,100	-0,075	0,142	0,370	0,564	0,672		
ESM TREASURY	-0,528	-0,495	-0,245	0,053	0,213	0,240		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,376	-0,395	-0,366	-0,306	-0,193	-0,022	0,047	0,006
USD SWAP	0,250	0,224	0,309	0,435	0,589	0,737	0,809	0,837
JPY SWAP	-0,038	-0,054	-0,051	-0,033	0,026	0,143	0,233	0,326
GBP SWAP	0,152	0,133	0,185	0,244	0,326	0,410	0,443	0,444
CHF SWAP	-0,665	-0,645	-0,565	-0,467	-0,318	-0,143	-0,100	-0,205

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	108,35	0,25	0	9	3M	100,01	-0,05
GGB 3,50%	01/23	3Y	108,03	0,31	0	5			
GGB 3,375%	02/25	5Y	112,51	0,59	0	-2			
GGB 1,875%	07/26	6Y	106,53	0,76	-1	-18	6M	99,96	0,08
GGB 2%	04/27	7Y	106,83	0,95	-1	1			
GGB 1,5%	06/30	10Y	102,57	1,22	0	-25			
GGB 1,875%	02/35	15Y	106,53	1,38	0	-50	12M	99,91	0,10
GGB 4%	01/37	17Y	135,87	1,53	0	-67			
GGB 4,20%	01/42	22Y	146,20	1,64	0	-68			

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	132	37	84	75	-4	118
10Y	170	8	83	81	4	139
15Y	169	-22	71	62	-18	137

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,05	0,08	0,10	0,35	0,65	0,98	1,23	1,42	1,56

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	636	-0,19	917	-30,61%		
DOW JONES	26.735	-0,50	28.538	-6,32%	BUND	176,54
S&P 500	3.216	-0,34	3.231	-0,48%	BOBL	134,91
NASDAQ	10.474	-0,73	8.973	16,73%	SCHATZ	112,095
DAX	12.886	0,09	13.249	-2,74%		
FTSE	6.240	-0,16	7.542	-17,26%	US LONG BOND	180,41
NIKKEI	22.696	-0,32	23.657	-4,06%	US 10Y	139,53
BRENT	42,89	-1,11	66	-35,02%	US 5Y	125,84
GOLD \$	1.802	0,24	1.517	18,76%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

