

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	1,153	-0,01	USDJPY	106,955	0,14	EURUSD	1,1212	2,81%	
EURGBP	0,9101	0,51	USDGBP	0,78955	0,52	EURGBP	0,84558	7,62%	
EURJPY	123,29	0,13	USDCHF	0,93325	0,01	EURJPY	121,85	1,18%	
EURCHF	1,0757	0,00				EURCHF	1,0853	-0,89%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,500	-0,336	-0,443	-0,348	-0,194	-0,279	
USA	(0,00 / 0,25)	USD	0,176	0,215	0,258	0,343		0,469	
JAPAN	- 0,10	JPY	-0,069	-0,046	-0,044	-0,028			
BANK OF ENGLAND	0,10	GBP	0,065	0,090	0,076	0,184			
SWITZERLAND	-0,75	CHF	-0,776	-0,728	-0,694	-0,651			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,137	0,261	0,589			1,292		
GREEK TREASURY			0,509	1,132	1,294	1,439			
GERMAN TREASURY		-0,674	-0,666	-0,469	-0,284	-0,244	-0,037		
JAPANESE TREAS		-0,127	-0,107	0,019	0,238	0,408	0,576		
U.K TREASURY		-0,109	-0,106	0,128	0,356	0,534	0,636		
ESM TREASURY		-0,536	-0,507	-0,263	0,028	0,183	0,209		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,379	-0,405	-0,377	-0,321	-0,212	-0,045	0,018	-0,028
USD SWAP		0,241	0,218	0,301	0,422	0,575	0,726	0,801	0,831
JPY SWAP		-0,034	-0,051	-0,049	-0,029	0,031	0,143	0,230	0,323
GBP SWAP		0,145	0,118	0,170	0,230	0,313	0,396	0,426	0,422
CHF SWAP		-0,675	-0,650	-0,560	-0,460	-0,324	-0,150	-0,110	-0,218

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	0,17	-1	2	3M	100,00	0,01
GGB 3,50%	01/23	3Y	108,19	0,23	0	-3			
GGB 3,375%	02/25	5Y	113,07	0,47	0	-13			
GGB 1,875%	07/26	6Y	107,34	0,62	0	-32	6M	99,96	0,08
GGB 2%	04/27	7Y	107,60	0,84	1	-10			
GGB 1,5%	06/30	10Y	103,55	1,12	0	-35			
GGB 1,875%	02/35	15Y	108,08	1,26	-1	-62	12M	99,91	0,10
GGB 4%	01/37	17Y	137,95	1,41	-1	-79			
GGB 4,20%	01/42	22Y	148,89	1,52	-1	-79			

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	118	23	74	67	-6	105
10Y	160	-2	78	77	5	130
15Y	158	-33	64	55	-20	128

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,01	0,08	0,10	0,27	0,51	0,86	1,13	1,29	1,44

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	-0,42	917	-30,69%		
DOW JONES	26.840	0,60	28.538	-5,95%	BUND	176,52
S&P 500	3.257	0,17	3.231	0,81%	BOBL	134,88
NASDAQ	10.680	-0,81	8.973	19,03%	SCHATZ	112,08
DAX	13.117	-0,42	13.249	-1,00%		
FTSE	6.234	-0,57	7.542	-17,34%	US LONG BOND	180,72
NIKKEI	22.752	-0,58	23.657	-3,83%	US 10Y	139,63
BRENT	44,01	-0,70	66	-33,32%	US 5Y	125,86
GOLD \$	1.852	0,53	1.517	22,06%	US 2Y	110,44

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

