

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	1,177	0,26	USDJPY	106,135	0,16	EURUSD	1,1212	4,95%	
EURGBP	0,8995	0,17	USDGBP	0,7644	-0,08	EURGBP	0,84558	6,38%	
EURJPY	124,9	0,40	USDCHF	0,91435	-0,13	EURJPY	121,85	2,50%	
EURCHF	1,076	0,12				EURCHF	1,0853	-0,86%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,510	-0,336	-0,478	-0,418	-0,194	-0,350	
USA	(0,00 / 0,25)	USD	0,163	0,227	0,253	0,309		0,449	
JAPAN	- 0,10	JPY	-0,071	-0,060	-0,052	-0,028			
BANK OF ENGLAND	0,10	GBP	0,061	0,078	0,073	0,124			
SWITZERLAND	-0,75	CHF	-0,779	-0,741	-0,701	-0,650			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,133	0,244	0,592			1,264		
GREEK TREASURY			0,417	1,054	1,214	1,387			
GERMAN TREASURY		-0,697	-0,704	-0,512	-0,314	-0,283	-0,086		
JAPANESE TREAS		-0,103	-0,082	0,033	0,247	0,401	0,575		
U.K TREASURY		-0,004	-0,047	0,156	0,392	0,574	0,702		
ESM TREASURY		-0,544	-0,505	-0,264	0,036	0,192	0,214		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,429	-0,428	-0,394	-0,337	-0,228	-0,056	0,013	-0,035
USD SWAP		0,237	0,226	0,311	0,442	0,610	0,774	0,854	0,893
JPY SWAP		-0,026	-0,037	-0,031	-0,011	0,048	0,150	0,226	0,307
GBP SWAP		0,118	0,133	0,194	0,256	0,342	0,433	0,470	0,474
CHF SWAP		-0,661	-0,628	-0,555	-0,463	-0,343	-0,200	-0,168	-0,275

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	108,43	0,08	0	-7	3M	100,00	-0,03
GGB 3,50%	01/23	3Y	108,24	0,15	0	-11			
GGB 3,375%	02/25	5Y	113,28	0,40	1	-21			
GGB 1,875%	07/26	6Y	107,67	0,56	1	-38	6M	99,98	0,04
GGB 2%	04/27	7Y	108,05	0,76	1	-18			
GGB 1,5%	06/30	10Y	104,24	1,04	0	-43			
GGB 1,875%	02/35	15Y	108,97	1,20	0	-68	12M	99,95	0,07
GGB 4%	01/37	17Y	138,51	1,37	0	-83			
GGB 4,20%	01/42	22Y	149,39	1,49	0	-82			

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	112	17	69	64	1	100
10Y	157	-5	80	78	14	128
15Y	153	-38	67	60	-12	128

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	0,04	0,07	0,21	0,42	0,79	1,05	1,21	1,39

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	622	0,82	917	-32,13%		
DOW JONES	27.791	1,30	28.538	-2,62%	BUND	177,29
S&P 500	3.360	0,27	3.231	4,01%	BOBL	135,1
NASDAQ	10.968	-0,39	8.973	22,24%	SCHATZ	112,115
DAX	12.960	2,15	13.249	-2,18%		
FTSE	6.163	1,85	7.542	-18,29%	US LONG BOND	180,75
NIKKEI	22.750	1,88	23.657	-3,83%	US 10Y	139,73
BRENT	45,34	0,78	66	-31,30%	US 5Y	125,96
GOLD \$	1.988	-1,92	1.517	31,08%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

