

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	1,194	0,08	USDJPY	105,34	-0,06	EURUSD	1,1212	6,50%	
EURGBP	0,9024	0,12	USDGBP	0,75565	0,04	EURGBP	0,84558	6,71%	
EURJPY	125,79	0,02	USDCHF	0,90275	-0,11	EURJPY	121,85	3,23%	
EURCHF	1,0779	-0,03				EURCHF	1,0853	-0,68%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,517	-0,336	-0,483	-0,440	-0,194	-0,365	
USA	(0,00 / 0,25)	USD	0,161	0,209	0,268	0,320		0,460	
JAPAN	- 0,10	JPY	-0,090	-0,065	-0,055	-0,043			
BANK OF ENGLAND	0,10	GBP	0,056	0,078	0,073	0,131			
SWITZERLAND	-0,75	CHF	-0,780	-0,743	-0,711	-0,651			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,141	0,269	0,653			1,372		
GREEK TREASURY		0,446	1,083	1,295	1,480			
GERMAN TREASURY	-0,671	-0,677	-0,483	-0,285	-0,253	-0,046		
JAPANESE TREAS	-0,110	-0,086	0,032	0,252	0,422	0,607		
U.K TREASURY	-0,052	-0,052	0,203	0,455	0,635	0,761		
ESM TREASURY	-0,545	-0,497	-0,249	0,055	0,214	0,239		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,438	-0,428	-0,388	-0,326	-0,210	-0,035	0,034	-0,007
USD SWAP	0,234	0,228	0,315	0,453	0,637	0,823	0,915	0,965
JPY SWAP	-0,034	-0,043	-0,036	-0,016	0,043	0,157	0,243	0,337
GBP SWAP	0,109	0,113	0,185	0,264	0,371	0,485	0,532	0,543
CHF SWAP	-0,656	-0,612	-0,524	-0,419	-0,284	-0,140	-0,108	-0,210

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	108,27	0,12	0	-4	3M	100,00	-0,03
GGB 3,50%	01/23	3Y	108,09	0,18	0	-8			
GGB 3,375%	02/25	5Y	113,10	0,42	-1	-19			
GGB 1,875%	07/26	6Y	107,61	0,56	-1	-38	6M	100,00	-0,01
GGB 2%	04/27	7Y	107,95	0,77	-1	-17			
GGB 1,5%	06/30	10Y	103,93	1,08	-1	-39			
GGB 1,875%	02/35	15Y	107,97	1,27	0	-61	12M	99,94	0,07
GGB 4%	01/37	17Y	136,84	1,46	0	-74			
GGB 4,20%	01/42	22Y	147,59	1,57	0	-74			

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	72	64	6	100
10Y	157	-5	79	76	17	128
15Y	158	-33	71	63	-4	131

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	-0,01	0,07	0,21	0,45	0,79	1,08	1,30	1,48

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	645	0,23	917	-29,61%		
DOW JONES	27.778	-0,24	28.538	-2,66%	BUND	176,75
S&P 500	3.390	0,23	3.231	4,91%	BOBL	134,93
NASDAQ	11.211	0,73	8.973	24,94%	SCHATZ	112,06
DAX	12.928	0,36	13.249	-2,42%		
FTSE	6.085	0,14	7.542	-19,32%	US LONG BOND	179,19
NIKKEI	23.111	0,26	23.657	-2,31%	US 10Y	139,50
BRENT	45,13	-0,73	66	-31,62%	US 5Y	125,85
GOLD \$	1.989	-0,70	1.517	31,08%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

