

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	1,182	0,23	USDJPY	105,83	0,02	EURUSD	1,1212	5,46%	
EURGBP	0,9024	0,15	USDGBP	0,76315	-0,09	EURGBP	0,84558	6,72%	
EURJPY	125,14	0,27	USDCHF	0,91005	-0,16	EURJPY	121,85	2,70%	
EURCHF	1,0761	0,08				EURCHF	1,0853	-0,85%	

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	-0,487	-0,441	-0,194	-0,376	
USA	(0,00 / 0,25)	USD	0,175	0,214	0,250	0,314		0,441	
JAPAN	- 0,10	JPY	-0,081	-0,060	-0,052	-0,041			
BANK OF ENGLAND	0,10	GBP	0,051	0,072	0,070	0,115			
SWITZERLAND	-0,75	CHF	-0,783	-0,743	-0,716	-0,666			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,274	0,643			1,351		
GREEK TREASURY			0,446	1,086	1,297	1,485			
GERMAN TREASURY		-0,671	-0,682	-0,486	-0,290	-0,258	-0,052		
JAPANESE TREAS		-0,097	-0,089	0,027	0,256	0,418	0,606		
U.K TREASURY		-0,046	-0,044	0,210	0,468	0,654	0,782		
ESM TREASURY		-0,554	-0,505	-0,253	0,059	0,222	0,248		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,447	-0,438	-0,396	-0,332	-0,213	-0,032	0,041	0,003
USD SWAP		0,233	0,235	0,326	0,458	0,641	0,827	0,920	0,971
JPY SWAP		-0,033	-0,039	-0,034	-0,013	0,046	0,161	0,246	0,342
GBP SWAP		0,104	0,113	0,185	0,262	0,369	0,489	0,540	0,555
CHF SWAP		-0,668	-0,625	-0,540	-0,440	-0,303	-0,157	-0,128	-0,228

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	108,23	0,11	0	-5	3M	99,99	0,08
GGB 3,50%	01/23	3Y	108,06	0,17	0	-9			
GGB 3,375%	02/25	5Y	113,03	0,43	0	-18			
GGB 1,875%	07/26	6Y	107,54	0,57	0	-37	6M	99,97	0,08
GGB 2%	04/27	7Y	107,84	0,79	1	-15			
GGB 1,5%	06/30	10Y	103,91	1,08	-1	-39			
GGB 1,875%	02/35	15Y	107,82	1,28	0	-60	12M	99,95	0,07
GGB 4%	01/37	17Y	136,69	1,47	0	-73			
GGB 4,20%	01/42	22Y	147,40	1,58	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	113	18	69	63	3	100
10Y	157	-5	77	75	14	127
15Y	159	-32	69	60	-6	130

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,08	0,08	0,07	0,21	0,45	0,81	1,09	1,30	1,49

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	632	-0,12	917	-31,03%		
DOW JONES	27.930	0,69	28.538	-2,13%	BUND	176,88
S&P 500	3.397	0,34	3.231	5,14%	BOBL	134,95
NASDAQ	11.312	0,42	8.973	26,06%	SCHATZ	112,065
DAX	13.036	2,12	13.249	-1,61%		
FTSE	6.108	1,77	7.542	-19,01%	US LONG BOND	179,44
NIKKEI	22.986	0,28	23.657	-2,84%	US 10Y	139,52
BRENT	44,61	0,59	66	-32,41%	US 5Y	125,82
GOLD \$	1.946	0,31	1.517	28,31%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

