

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	1,192	0,11	USDJPY	105,885	0,50	EURUSD	1,1212	6,27%	
EURGBP	0,8952	0,39	USDGBP	0,75125	0,31	EURGBP	0,84558	5,86%	
EURJPY	126,18	0,59	USDCHF	0,90425	0,01	EURJPY	121,85	3,55%	
EURCHF	1,0774	0,10				EURCHF	1,0853	-0,73%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,523	-0,336	-0,477	-0,444	-0,194	-0,369	
USA	(0,00 / 0,25)	USD	0,157	0,186	0,241	0,310		0,445	
JAPAN	- 0,10	JPY	-0,096	-0,051	-0,058	-0,042			
BANK OF ENGLAND	0,10	GBP	0,054	0,074	0,064	0,116			
SWITZERLAND	-0,75	CHF	-0,789	-0,754	-0,720	-0,668			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,129	0,269	0,720			1,494		
GREEK TREASURY		0,459	1,100	1,317	1,515			
GERMAN TREASURY	-0,655	-0,628	-0,389	-0,162	-0,114	0,084		
JAPANESE TREAS	-0,108	-0,070	0,051	0,282	0,432	0,617		
U.K TREASURY	-0,057	-0,008	0,311	0,566	0,759	0,886		
ESM TREASURY	-0,537	-0,467	-0,172	0,163	0,340	0,375		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,442	-0,418	-0,356	-0,273	-0,129	0,068	0,152	0,136
USD SWAP	0,237	0,238	0,354	0,509	0,752	0,972	1,057	1,119
JPY SWAP	-0,031	-0,030	-0,017	0,009	0,072	0,193	0,290	0,393
GBP SWAP	0,108	0,139	0,233	0,330	0,453	0,589	0,646	0,663
CHF SWAP	-0,663	-0,605	-0,503	-0,380	-0,220	-0,056	-0,020	-0,103

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	108,13	0,12	1	-3	3M	99,99	0,10
GGB 3,50%	01/23	3Y	107,98	0,18	0	-8			
GGB 3,375%	02/25	5Y	112,92	0,44	0	-17			
GGB 1,875%	07/26	6Y	107,48	0,58	0	-36	6M	99,97	0,08
GGB 2%	04/27	7Y	107,66	0,81	0	-13			
GGB 1,5%	06/30	10Y	103,78	1,09	0	-38			
GGB 1,875%	02/35	15Y	107,56	1,30	0	-58	12M	99,93	0,09
GGB 4%	01/37	17Y	136,11	1,50	-1	-70			
GGB 4,20%	01/42	22Y	146,59	1,61	0	-70			

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	109	14	67	61	-1	96
10Y	149	-13	70	68	5	119
15Y	148	-43	60	54	-14	122

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,10	0,08	0,09	0,21	0,46	0,84	1,10	1,32	1,52

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	639	0,76	917	-30,28%		
DOW JONES	28.654	0,57	28.538	0,41%	BUND	175,38
S&P 500	3.508	0,67	3.231	8,57%	BOBL	134,59
NASDAQ	11.696	0,60	8.973	30,34%	SCHATZ	112,01
DAX	13.127	0,72	13.249	-0,92%		
FTSE	5.964	-0,61	7.542	-20,93%	US LONG BOND	176,13
NIKKEI	23.140	1,12	23.657	-2,19%	US 10Y	139,16
BRENT	46,49	1,48	66	-29,56%	US 5Y	125,82
GOLD \$	1.965	0,03	1.517	29,56%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

