

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	1,184	-0,02	USDJPY	106,21	-0,03	EURUSD	1,1212	5,56%	
EURGBP	0,8971	0,60	USDGBP	0,75795	0,66	EURGBP	0,84558	6,09%	
EURJPY	125,71	-0,06	USDCHF	0,91275	-0,08	EURJPY	121,85	3,16%	
EURCHF	1,0803	-0,11				EURCHF	1,0853	-0,46%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,517	-0,336	-0,483	-0,451	-0,194	-0,401	
USA	(0,00 / 0,25)	USD	0,154	0,185	0,248	0,292		0,421	
JAPAN	- 0,10	JPY	-0,097	-0,064	-0,076	-0,045			
BANK OF ENGLAND	0,10	GBP	0,054	0,063	0,067	0,122			
SWITZERLAND	-0,75	CHF	-0,791	-0,758	-0,735	-0,689			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,143	0,299	0,718			1,471		
GREEK TREASURY			0,466	1,151	1,350	1,548			
GERMAN TREASURY		-0,702	-0,687	-0,463	-0,253	-0,216	-0,016		
JAPANESE TREAS		-0,119	-0,080	0,047	0,274	0,434	0,624		
U.K TREASURY		-0,081	-0,039	0,260	0,511	0,793	0,835		
ESM TREASURY		-0,574	-0,518	-0,233	0,092	0,262	0,293		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,461	-0,459	-0,408	-0,331	-0,193	-0,003	0,075	0,051
USD SWAP		0,239	0,250	0,353	0,518	0,728	0,934	1,038	1,095
JPY SWAP		-0,035	-0,038	-0,029	-0,008	0,053	0,172	0,264	0,363
GBP SWAP		0,104	0,122	0,208	0,298	0,421	0,551	0,601	0,613
CHF SWAP		-0,695	-0,655	-0,565	-0,455	-0,300	-0,143	-0,103	-0,188

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	107,98	0,15	1	0	3M	99,99	0,12
GGB 3,50%	01/23	3Y	107,87	0,20	2	-6			
GGB 3,375%	02/25	5Y	112,83	0,45	2	-16			
GGB 1,875%	07/26	6Y	107,35	0,60	1	-34	6M	99,99	0,01
GGB 2%	04/27	7Y	107,52	0,83	3	-11			
GGB 1,5%	06/30	10Y	103,29	1,14	1	-33			
GGB 1,875%	02/35	15Y	107,07	1,33	1	-55	12M	99,94	0,08
GGB 4%	01/37	17Y	135,52	1,53	1	-67			
GGB 4,20%	01/42	22Y	145,46	1,66	1	-65			

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	115	20	71	64	0	104
10Y	161	-1	79	77	12	131
15Y	160	-31	68	60	-11	133

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,12	0,01	0,08	0,21	0,47	0,84	1,15	1,35	1,55

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	641	0,20	917	-30,15%		
DOW JONES	28.133	-0,56	28.538	-1,42%	BUND	176,55
S&P 500	3.427	-0,81	3.231	6,06%	BOBL	134,93
NASDAQ	11.313	-1,27	8.973	26,08%	SCHATZ	112,075
DAX	13.008	1,29	13.249	-1,82%		
FTSE	5.878	1,36	7.542	-22,06%	US LONG BOND	177,06
NIKKEI	23.090	-0,50	23.657	-2,40%	US 10Y	139,31
BRENT	42,08	-1,36	66	-36,24%	US 5Y	125,82
GOLD \$	1.931	-0,15	1.517	27,29%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

