

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	0,01	USDJPY	106,265	0,00	EURUSD	1,1212	5,40%	
EURGBP	0,8992	0,20	USDGBP	0,76095	0,18	EURGBP	0,84558	6,34%	
EURJPY	125,59	0,02	USDCHF	0,91735	0,14	EURJPY	121,85	3,07%	
EURCHF	1,0841	0,17				EURCHF	1,0853	-0,11%	

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		0,141	0,290	0,710			1,465		
GREEK TREASURY			0,472	1,169	1,357	1,549			
GERMAN TREASURY		-0,696	-0,683	-0,460	-0,247	-0,210	-0,009		
JAPANESE TREAS		-0,123	-0,085	0,040	0,263	0,421	0,615		
U.K TREASURY		-0,093	-0,059	0,247	0,495	0,782	0,824		
ESM TREASURY		-0,575	-0,522	-0,237	0,091	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		-0,465	-0,463	-0,412	-0,334	-0,195	-0,004	0,075	0,051
USD SWAP		0,243	0,250	0,356	0,509	0,715	0,924	1,029	1,086
JPY SWAP		-0,040	-0,044	-0,035	-0,014	0,045	0,165	0,258	0,355
GBP SWAP		0,091	0,105	0,196	0,288	0,414	0,544	0,596	0,608
CHF SWAP		-0,698	-0,653	-0,563	-0,448	-0,298	-0,140	-0,100	-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	107,97	0,15	0	0	3M	99,99	0,12
GGB 3,50%	01/23	3Y	107,85	0,20	0	-6			
GGB 3,375%	02/25	5Y	112,79	0,45	0	-15			
GGB 1,875%	07/26	6Y	107,27	0,61	1	-33	6M	99,99	0,01
GGB 2%	04/27	7Y	107,43	0,84	2	-10			
GGB 1,5%	06/30	10Y	103,10	1,16	2	-31			
GGB 1,875%	02/35	15Y	106,98	1,34	1	-54	12M	99,95	0,07
GGB 4%	01/37	17Y	135,50	1,53	0	-67			
GGB 4,20%	01/42	22Y	145,38	1,66	0	-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	116	21	72	64	-2	104
10Y	163	1	81	79	13	133
15Y	160	-31	69	61	-13	133

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,12	0,01	0,07	0,21	0,47	0,86	1,17	1,36	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	640	-0,19	917	-30,19%		
DOW JONES	28.133	-0,56	28.538	-1,42%	BUND	173,7
S&P 500	3.427	-0,81	3.231	6,06%	BOBL	135,07
NASDAQ	11.313	-1,27	8.973	26,08%	SCHATZ	112,29
DAX	13.066	-0,26	13.249	-1,38%		
FTSE	5.951	0,23	7.542	-21,09%	US LONG BOND	175,53
NIKKEI	23.274	0,80	23.657	-1,62%	US 10Y	139,14
BRENT	41,75	-0,62	66	-36,74%	US 5Y	125,89
GOLD \$	1.932	-0,07	1.517	27,38%	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

