

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	1,189	0,16	USDJPY	105,715	-0,02	EURUSD	1,1212	6,00%	
EURGBP	0,9216	-0,21	USDGBP	0,77545	-0,39	EURGBP	0,84558	9,00%	
EURJPY	125,65	0,16	USDCHF	0,90605	-0,25	EURJPY	121,85	3,11%	
EURCHF	1,0769	-0,08				EURCHF	1,0853	-0,78%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,516	-0,336	-0,484	-0,455	-0,194	-0,395	
USA	(0,00 / 0,25)	USD	0,152	0,198	0,250	0,282		0,414	
JAPAN	- 0,10	JPY	-0,121	-0,077	-0,094	-0,055			
BANK OF ENGLAND	0,10	GBP	0,051	0,055	0,057	0,081			
SWITZERLAND	-0,75	CHF	-0,794	-0,766	-0,748	-0,707			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,135	0,261	0,669			1,414		
GREEK TREASURY			0,420	1,097	1,263	1,422			
GERMAN TREASURY		-0,699	-0,687	-0,479	-0,273	-0,236	-0,034		
JAPANESE TREAS		-0,133	-0,099	0,021	0,239	0,396	0,585		
U.K TREASURY		-0,075	-0,076	0,211	0,448	0,726	0,769		
ESM TREASURY		-0,577	-0,524	-0,251	0,076	0,244	0,272		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,468	-0,463	-0,414	-0,341	-0,208	-0,018	0,059	0,029
USD SWAP		0,232	0,226	0,321	0,470	0,676	0,888	0,993	1,053
JPY SWAP		-0,046	-0,053	-0,049	-0,031	0,025	0,137	0,223	0,318
GBP SWAP		0,063	0,094	0,177	0,265	0,384	0,505	0,552	0,555
CHF SWAP		-0,705	-0,665	-0,573	-0,465	-0,315	-0,158	-0,128	-0,215

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	107,95	0,12	1	-3	3M	99,99	0,17
GGB 3,50%	01/23	3Y	107,86	0,17	1	-9			
GGB 3,375%	02/25	5Y	112,96	0,41	1	-20			
GGB 1,875%	07/26	6Y	107,72	0,53	1	-41	6M	99,99	0,01
GGB 2%	04/27	7Y	108,07	0,74	1	-20			
GGB 1,5%	06/30	10Y	103,76	1,09	1	-38			
GGB 1,875%	02/35	15Y	108,21	1,25	1	-63	12M	99,98	0,02
GGB 4%	01/37	17Y	137,64	1,41	2	-79			
GGB 4,20%	01/42	22Y	147,94	1,55	1	-76			

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	111	16	71	64	4	98
10Y	158	-4	82	79	8	130
15Y	154	-37	67	61	-12	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,17	0,01	0,02	0,21	0,42	0,76	1,10	1,26	1,42

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	661	-0,02	917	-27,92%		
DOW JONES	27.993	1,18	28.538	-1,91%	BUND	173,95
S&P 500	3.384	1,27	3.231	4,72%	BOBL	135,08
NASDAQ	11.057	1,87	8.973	23,22%	SCHATZ	112,29
DAX	13.157	-0,28	13.249	-0,69%		
FTSE	6.041	0,24	7.542	-19,91%	US LONG BOND	176,59
NIKKEI	23.455	-0,44	23.657	-0,85%	US 10Y	139,55
BRENT	39,55	-0,15	66	-40,08%	US 5Y	126,03
GOLD \$	1.964	0,34	1.517	29,44%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

