

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	1,173	-0,33	USDJPY	104,725	0,07	EURUSD	1,1212	4,64%	
EURGBP	0,9174	-0,12	USDGBP	0,78185	0,21	EURGBP	0,84558	8,49%	
EURJPY	122,87	-0,26	USDCHF	0,91705	0,28	EURJPY	121,85	0,83%	
EURCHF	1,0758	-0,06				EURCHF	1,0853	-0,87%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,523	-0,336	-0,504	-0,468	-0,194	-0,429	
USA	(0,00 / 0,25)	USD	0,156	0,187	0,225	0,275		0,374	
JAPAN	- 0,10	JPY	-0,119	-0,079	-0,099	-0,041			
BANK OF ENGLAND	0,10	GBP	0,049	0,061	0,052	0,081			
SWITZERLAND	-0,75	CHF	-0,796	-0,766	-0,762	-0,717			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,137	0,268	0,668			1,417		
GREEK TREASURY			0,419	1,069	1,238	1,367			
GERMAN TREASURY		-0,720	-0,722	-0,520	-0,323	-0,290	-0,084		
JAPANESE TREAS		-0,138	-0,114	0,015	0,231	0,395	0,590		
U.K TREASURY		-0,097	-0,114	0,176	0,406	0,691	0,736		
ESM TREASURY		-0,606	-0,552	-0,284	0,030	0,195	0,221		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,489	-0,492	-0,440	-0,369	-0,242	-0,059	0,014	-0,018
USD SWAP		0,229	0,229	0,329	0,473	0,676	0,887	0,995	1,054
JPY SWAP		-0,039	-0,053	-0,048	-0,029	0,028	0,144	0,233	0,336
GBP SWAP		0,063	0,078	0,148	0,229	0,345	0,466	0,514	0,522
CHF SWAP		-0,730	-0,699	-0,605	-0,498	-0,350	-0,200	-0,165	-0,255

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	107,87	0,12	-1	-3	3M	100,00	0,05
GGB 3,50%	01/23	3Y	107,82	0,16	-1	-10			
GGB 3,375%	02/25	5Y	112,90	0,41	0	-20			
GGB 1,875%	07/26	6Y	107,75	0,52	0	-42	6M	100,00	0,00
GGB 2%	04/27	7Y	108,11	0,73	-1	-21			
GGB 1,5%	06/30	10Y	104,03	1,06	-1	-41			
GGB 1,875%	02/35	15Y	108,55	1,22	0	-66	12M	99,97	0,03
GGB 4%	01/37	17Y	138,57	1,35	-1	-85			
GGB 4,20%	01/42	22Y	149,31	1,49	-1	-83			

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	114	19	75	68	15	104
10Y	159	-3	82	80	18	132
15Y	156	-35	68	61	-4	133

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,05	0,00	0,03	0,21	0,42	0,75	1,07	1,24	1,37

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	633	0,48	917	-30,93%		
DOW JONES	27.148	-1,84	28.538	-4,87%	BUND	174,58
S&P 500	3.281	-1,16	3.231	1,55%	BOBL	135,27
NASDAQ	10.779	-0,13	8.973	20,12%	SCHATZ	112,34
DAX	12.663	0,96	13.249	-4,42%		
FTSE	5.831	0,46	7.542	-22,68%	US LONG BOND	176,56
NIKKEI	23.360	0,18	23.657	-1,25%	US 10Y	139,56
BRENT	41,67	0,56	66	-36,86%	US 5Y	126,01
GOLD \$	1.902	-0,57	1.517	25,36%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

