

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	1,169	-0,17	USDJPY	104,995	0,06	EURUSD	1,1212	4,24%	
EURGBP	0,921	0,16	USDGBP	0,78795	0,34	EURGBP	0,84558	8,92%	
EURJPY	122,72	-0,10	USDCHF	0,92055	0,07	EURJPY	121,85	0,71%	
EURCHF	1,0759	-0,09				EURCHF	1,0853	-0,86%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,533	-0,336	-0,508	-0,470	-0,194	-0,433	
USA	(0,00 / 0,25)	USD	0,152	0,178	0,223	0,273		0,379	
JAPAN	- 0,10	JPY	-0,119	-0,080	-0,098	-0,038			
BANK OF ENGLAND	0,10	GBP	0,047	0,054	0,057	0,079			
SWITZERLAND	-0,75	CHF	-0,804	-0,763	-0,757	-0,718			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,131	0,261	0,664			1,412		
GREEK TREASURY			0,400	1,019	1,181	1,308			
GERMAN TREASURY		-0,713	-0,718	-0,517	-0,309	-0,278	-0,068		
JAPANESE TREAS		-0,146	-0,124	0,008	0,227	0,393	0,589		
U.K TREASURY		-0,073	-0,098	0,182	0,413	0,690	0,734		
ESM TREASURY		-0,600	-0,547	-0,279	0,035	0,203	0,231		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,488	-0,487	-0,435	-0,364	-0,235	-0,052	0,023	-0,009
USD SWAP		0,224	0,221	0,323	0,470	0,675	0,886	0,994	1,054
JPY SWAP		-0,044	-0,060	-0,057	-0,039	0,017	0,132	0,222	0,326
GBP SWAP		0,064	0,078	0,155	0,237	0,354	0,473	0,520	0,527
CHF SWAP		-0,734	-0,698	-0,608	-0,498	-0,350	-0,200	-0,168	-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	107,90	0,10	-2	-6	3M	100,00	0,05
GGB 3,50%	01/23	3Y	107,85	0,15	-2	-11			
GGB 3,375%	02/25	5Y	112,98	0,39	-2	-22			
GGB 1,875%	07/26	6Y	107,96	0,49	-2	-45	6M	100,00	0,00
GGB 2%	04/27	7Y	108,44	0,68	-3	-26			
GGB 1,5%	06/30	10Y	104,49	1,01	-4	-46			
GGB 1,875%	02/35	15Y	109,34	1,16	-5	-72	12M	99,97	0,03
GGB 4%	01/37	17Y	139,63	1,29	-6	-91			
GGB 4,20%	01/42	22Y	150,63	1,43	-5	-88			

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	112	17	75	68	18	102
10Y	154	-8	82	79	19	128
15Y	149	-42	67	60	-3	127

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,05	0,00	0,03	0,21	0,40	0,70	1,02	1,18	1,31

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	630	0,79	917	-31,34%		
DOW JONES	27.288	0,52	28.538	-4,38%	BUND	174,59
S&P 500	3.316	1,05	3.231	2,62%	BOBL	135,27
NASDAQ	10.964	1,71	8.973	22,18%	SCHATZ	112,325
DAX	12.769	1,39	13.249	-3,62%		
FTSE	5.920	1,56	7.542	-21,50%	US LONG BOND	176,81
NIKKEI	23.346	-0,06	23.657	-1,31%	US 10Y	139,61
BRENT	41,69	-0,07	66	-36,83%	US 5Y	126,07
GOLD \$	1.876	-1,29	1.517	23,65%	US 2Y	110,47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

