

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	-0,13	USDJPY	105,655	0,01	EURUSD	1,1212	4,62%
EURGBP	0,9137	0,08	USDGBP	0,77905	0,17	EURGBP	0,84558	8,06%
EURJPY	123,93	-0,13	USDCHF	0,92135	0,23	EURJPY	121,85	1,70%
EURCHF	1,0807	0,06				EURCHF	1,0853	-0,42%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,524	-0,336	-0,493	-0,470	-0,194	-0,427		
USA	(0,00 / 0,25)	USD	0,147	0,189	0,220	0,269		0,366		
JAPAN	- 0,10	JPY	-0,089	-0,072	-0,099	-0,052				
BANK OF ENGLAND	0,10	GBP	0,046	0,062	0,062	0,089				
SWITZERLAND	-0,75	CHF	-0,810	-0,770	-0,760	-0,723				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,121	0,250	0,646			1,417
GREEK TREASURY		0,439	1,026	1,182	1,289	
GERMAN TREASURY	-0,709	-0,723	-0,545	-0,345	-0,321	-0,120
JAPANESE TREAS	-0,127	-0,111	0,016	0,234	0,402	0,600
U.K TREASURY	-0,052	-0,086	0,184	0,408	0,683	0,716
ESM TREASURY	-0,600	-0,549	-0,290	0,013	0,173	0,197

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,487	-0,483	-0,437	-0,371	-0,249	-0,072	-0,003	-0,041
USD SWAP	0,218	0,237	0,329	0,477	0,682	0,903	1,014	1,081
JPY SWAP	-0,052	-0,061	-0,053	-0,030	0,030	0,150	0,245	0,355
GBP SWAP	0,068	0,101	0,174	0,248	0,355	0,472	0,518	0,520
CHF SWAP	-0,732	-0,697	-0,608	-0,500	-0,355	-0,203	-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	107,78	0,12	0	-3	3M	100,00	0,10
GGB 3,50%	01/23	3Y	107,75	0,16	1	-10			
GGB 3,375%	02/25	5Y	112,75	0,43	0	-18			
GGB 1,875%	07/26	6Y	107,87	0,50	0	-44	6M	100,01	-0,04
GGB 2%	04/27	7Y	108,39	0,69	-1	-25			
GGB 1,5%	06/30	10Y	104,42	1,02	1	-45			
GGB 1,875%	02/35	15Y	109,28	1,17	0	-71	12M	99,98	0,02
GGB 4%	01/37	17Y	139,92	1,28	0	-93			
GGB 4,20%	01/42	22Y	151,07	1,41	0	-90			

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	75	67	20	106
10Y	157	-5	80	79	18	130
15Y	153	-38	65	59	-3	128

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,10	-0,04	0,02	0,21	0,44	0,70	1,03	1,18	1,29

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	620	-0,60	917	-32,43%		
DOW JONES	27.453	-0,48	28.538	-3,80%	BUND	174,71
S&P 500	3.335	-0,48	3.231	3,23%	BOBL	135,24
NASDAQ	11.085	-0,29	8.973	23,54%	SCHATZ	112,305
DAX	12.756	-0,54	13.249	-3,72%		
FTSE	5.893	-0,08	7.542	-21,86%	US LONG BOND	177,03
NIKKEI	23.185	-1,50	23.657	-1,99%	US 10Y	139,73
BRENT	40,84	-0,46	66	-38,12%	US 5Y	126,11
GOLD \$	1.887	-0,58	1.517	24,40%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

