

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	1,186	0,36	USDJPY	105,01	-0,48	EURUSD	1,1212	5,82%
EURGBP	0,9084	-0,51	USDGBP	0,76575	-0,87	EURGBP	0,84558	7,43%
EURJPY	124,59	-0,13	USDCHF	0,90365	-0,41	EURJPY	121,85	2,25%
EURCHF	1,0721	-0,03				EURCHF	1,0853	-1,22%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,538	-0,336	-0,509	-0,497	-0,194	-0,470
USA	(0,00 / 0,25)	USD	0,143	0,175	0,209	0,254		0,340
JAPAN	- 0,10	JPY	-0,089	-0,076	-0,101	-0,061		
BANK OF ENGLAND	0,10	GBP	0,045	0,060	0,048	0,073		
SWITZERLAND	-0,75	CHF	-0,797	-0,763	-0,762	-0,727		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,151	0,357	0,816			1,622
GREEK TREASURY		0,348	0,903	1,092	1,140	
GERMAN TREASURY	-0,769	-0,779	-0,574	-0,383	-0,353	-0,158
JAPANESE TREAS	-0,126	-0,100	0,035	0,246	0,412	0,632
U.K TREASURY	-0,050	-0,059	0,230	0,465	0,743	0,791
ESM TREASURY	-0,629	-0,582	-0,322	-0,007	0,152	0,166

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,506	-0,511	-0,458	-0,381	-0,246	-0,060	0,016	-0,016
USD SWAP	0,209	0,279	0,433	0,610	0,842	1,076	1,195	1,266
JPY SWAP	-0,049	-0,050	-0,038	-0,014	0,048	0,178	0,283	0,404
GBP SWAP	0,041	0,102	0,198	0,287	0,409	0,530	0,584	0,595
CHF SWAP	-0,743	-0,705	-0,608	-0,497	-0,340	-0,163	-0,115	-0,203

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	107,69	0,04	0	-12	3M	100,02	-0,07
GGB 3,50%	01/23	3Y	107,70	0,10	0	-16			
GGB 3,375%	02/25	5Y	112,99	0,34	2	-27			
GGB 1,875%	07/26	6Y	108,29	0,41	2	-53	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,33	0,54	3	-40			
GGB 1,5%	06/30	10Y	105,56	0,90	5	-57			
GGB 1,875%	02/35	15Y	110,51	1,08	7	-80	12M	100,10	-0,11
GGB 4%	01/37	17Y	142,50	1,13	6	-108			
GGB 4,20%	01/42	22Y	155,39	1,23	5	-109			

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	113	18	69	66	23	101
10Y	148	-14	71	73	16	120
15Y	148	-44	59	57	-2	122

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,07	-0,15	-0,11	0,21	0,35	0,55	0,90	1,09	1,14

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	621	-0,35	917	-32,27%		
DOW JONES	28.309	0,40	28.538	-0,80%	BUND	175,44
S&P 500	3.443	0,47	3.231	6,57%	BOBL	135,62
NASDAQ	11.516	0,33	8.973	28,35%	SCHATZ	112,42
DAX	12.652	-0,67	13.249	-4,51%		
FTSE	5.840	-0,83	7.542	-22,56%	US LONG BOND	173,00
NIKKEI	23.639	0,31	23.657	-0,07%	US 10Y	138,50
BRENT	42,60	-1,30	66	-35,45%	US 5Y	125,63
GOLD \$	1.922	0,77	1.517	26,68%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

