

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	-0,10	USDJPY	104,235	-0,08	EURUSD	1,1212	4,65%	
EURGBP	0,9036	-0,12	USDGBP	0,7701	-0,01	EURGBP	0,84558	6,86%	
EURJPY	122,31	-0,19	USDCHF	0,91105	0,05	EURJPY	121,85	0,37%	
EURCHF	1,069	-0,05				EURCHF	1,0853	-1,51%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,543	-0,336	-0,510	-0,507	-0,194	-0,465	
USA	(0,00 / 0,25)	USD	0,145	0,170	0,213	0,247		0,332	
JAPAN	- 0,10	JPY	-0,084	-0,069	-0,101	-0,065			
BANK OF ENGLAND	0,10	GBP	0,045	0,048	0,049	0,060			
SWITZERLAND	-0,75	CHF	-0,803	-0,777	-0,780	-0,735			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,143	0,335	0,776			1,562		
GREEK TREASURY			0,488	1,086	1,294	1,342			
GERMAN TREASURY		-0,792	-0,812	-0,622	-0,433	-0,404	-0,210		
JAPANESE TREAS		-0,120	-0,102	0,032	0,238	0,408	0,634		
U.K TREASURY		-0,058	-0,068	0,221	0,443	0,717	0,760		
ESM TREASURY		-0,643	-0,607	-0,369	-0,055	0,091	0,104		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,518	-0,528	-0,476	-0,402	-0,271	-0,093	-0,023	-0,060
USD SWAP		0,209	0,267	0,406	0,580	0,807	1,037	1,153	1,223
JPY SWAP		-0,052	-0,053	-0,041	-0,015	0,049	0,177	0,281	0,399
GBP SWAP		0,034	0,100	0,188	0,276	0,396	0,516	0,567	0,573
CHF SWAP		-0,752	-0,723	-0,625	-0,515	-0,363	-0,190	-0,148	-0,230

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	107,48	0,08	0	-7	3M	100,02	-0,07
GGB 3,50%	01/23	3Y	107,49	0,15	0	-11			
GGB 3,375%	02/25	5Y	112,32	0,47	3	-14			
GGB 1,875%	07/26	6Y	107,23	0,59	2	-35	6M	100,05	-0,12
GGB 2%	04/27	7Y	108,06	0,72	0	-22			
GGB 1,5%	06/30	10Y	103,89	1,07	2	-40			
GGB 1,875%	02/35	15Y	107,79	1,27	1	-61	12M	100,10	-0,11
GGB 4%	01/37	17Y	138,91	1,32	2	-88			
GGB 4,20%	01/42	22Y	150,71	1,42	2	-89			

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	130	35	77	84	33	116
10Y	171	9	89	92	31	141
15Y	173	-18	79	77	16	144

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,07	-0,12	-0,11	0,21	0,49	0,74	1,09	1,29	1,34

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	574	-3,51	917	-37,38%		
DOW JONES	26.520	-3,43	28.538	-7,07%	BUND	176,03
S&P 500	3.271	-3,53	3.231	1,24%	BOBL	135,82
NASDAQ	11.005	-3,73	8.973	22,64%	SCHATZ	112,455
DAX	11.623	0,54	13.249	-12,27%		
FTSE	5.594	0,21	7.542	-25,83%	US LONG BOND	174,13
NIKKEI	23.332	-0,37	23.657	-1,37%	US 10Y	138,81
BRENT	38,80	-0,82	66	-41,21%	US 5Y	125,79
GOLD \$	1.878	0,05	1.517	23,80%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

