

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	1,167	-0,01	USDJPY	104,37	-0,23	EURUSD	1,1212	4,11%	
EURGBP	0,9016	-0,12	USDGBP	0,77245	-0,12	EURGBP	0,84558	6,63%	
EURJPY	121,83	-0,23	USDCHF	0,91625	0,04	EURJPY	121,85	-0,02%	
EURCHF	1,0695	0,04				EURCHF	1,0853	-1,46%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,545	-0,336	-0,512	-0,505	-0,194	-0,475		
USA	(0,00 / 0,25)	USD	0,148	0,166	0,214	0,244		0,328		
JAPAN	- 0,10	JPY	-0,083	-0,069	-0,102	-0,063				
BANK OF ENGLAND	0,10	GBP	0,043	0,047	0,048	0,058				
SWITZERLAND	-0,75	CHF	-0,802	-0,777	-0,773	-0,733				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,364	0,822			1,599		
GREEK TREASURY			0,424	0,971	1,249	1,286			
GERMAN TREASURY		-0,798	-0,818	-0,624	-0,434	-0,406	-0,215		
JAPANESE TREAS		-0,115	-0,091	0,042	0,251	0,418	0,650		
U.K TREASURY		-0,054	-0,061	0,237	0,464	0,740	0,784		
ESM TREASURY		-0,649	-0,613	-0,372	-0,055	0,094	0,112		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,528	-0,534	-0,484	-0,408	-0,275	-0,091	-0,019	-0,054
USD SWAP		0,210	0,275	0,429	0,612	0,844	1,071	1,185	1,251
JPY SWAP		-0,052	-0,050	-0,036	-0,009	0,056	0,183	0,286	0,404
GBP SWAP		0,028	0,100	0,198	0,290	0,416	0,542	0,595	0,603
CHF SWAP		-0,753	-0,720	-0,623	-0,513	-0,358	-0,186	-0,145	-0,229

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	107,52	0,06	0	-10	3M	100,01	-0,04
GGB 3,50%	01/23	3Y	107,56	0,12	1	-14			
GGB 3,375%	02/25	5Y	112,72	0,38	0	-23			
GGB 1,875%	07/26	6Y	107,78	0,49	0	-45	6M	100,05	-0,12
GGB 2%	04/27	7Y	108,87	0,60	1	-34			
GGB 1,5%	06/30	10Y	105,05	0,95	1	-52			
GGB 1,875%	02/35	15Y	109,04	1,18	2	-70	12M	100,09	-0,11
GGB 4%	01/37	17Y	140,54	1,23	1	-97			
GGB 4,20%	01/42	22Y	152,59	1,34	1	-97			

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	124	29	74	82	25	111
10Y	160	-3	83	86	23	131
15Y	168	-23	79	78	17	141

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,04	-0,12	-0,11	0,21	0,42	0,65	0,97	1,25	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	552	-2,27	917	-39,79%		
DOW JONES	26.659	0,52	28.538	-6,58%	BUND	176,08
S&P 500	3.310	1,19	3.231	2,45%	BOBL	135,84
NASDAQ	11.186	1,64	8.973	24,66%	SCHATZ	112,465
DAX	11.545	-0,46	13.249	-12,86%		
FTSE	5.565	-0,30	7.542	-26,22%	US LONG BOND	173,19
NIKKEI	22.977	-1,52	23.657	-2,87%	US 10Y	138,47
BRENT	37,92	0,72	66	-42,55%	US 5Y	125,67
GOLD \$	1.874	0,32	1.517	23,51%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

