

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	1,211	0,02	USDJPY	104,075	0,02	EURUSD	1,1212	8,03%	
EURGBP	0,9074	0,27	USDGBP	0,74905	0,23	EURGBP	0,84558	7,31%	
EURJPY	126,07	0,05	USDCHF	0,89045	-0,06	EURJPY	121,85	3,46%	
EURCHF	1,0786	-0,01				EURCHF	1,0853	-0,62%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,550	-0,336	-0,534	-0,513	-0,194	-0,499		
USA	(0,00 / 0,25)	USD	0,152	0,189	0,226	0,256		0,337		
JAPAN	- 0,10	JPY	-0,109	-0,091	-0,103	-0,062				
BANK OF ENGLAND	0,10	GBP	0,034	0,047	0,035	0,052				
SWITZERLAND	-0,75	CHF	-0,838	-0,799	-0,786	-0,733				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,141	0,393	0,934			1,694		
GREEK TREASURY			0,066	0,639	0,904	0,984			
GERMAN TREASURY		-0,764	-0,786	-0,595	-0,396	-0,365	-0,170		
JAPANESE TREAS		-0,120	-0,114	0,019	0,196	0,383	0,637		
U.K TREASURY		-0,065	-0,022	0,285	0,516	0,804	0,852		
ESM TREASURY		-0,657	-0,623	-0,408	-0,073	0,067	0,081		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,534	-0,531	-0,479	-0,402	-0,266	-0,075	0,010	-0,007
USD SWAP		0,212	0,272	0,454	0,673	0,937	1,199	1,326	1,411
JPY SWAP		-0,051	-0,053	-0,041	-0,020	0,038	0,155	0,248	0,360
GBP SWAP		0,022	0,120	0,231	0,331	0,463	0,600	0,656	0,662
CHF SWAP		-0,745	-0,690	-0,575	-0,451	-0,288	-0,120	-0,075	-0,158

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	107,40	-0,12	1	-28	3M	100,04	-0,22
GGB 3,50%	01/23	3Y	107,73	-0,11	1	-37			
GGB 3,375%	02/25	5Y	113,88	0,05	0	-55			
GGB 1,875%	07/26	6Y	109,58	0,16	0	-78	6M	100,07	-0,18
GGB 2%	04/27	7Y	110,78	0,29	0	-65			
GGB 1,5%	06/30	10Y	108,00	0,63	0	-84			
GGB 1,875%	02/35	15Y	113,00	0,89	0	-99	12M	100,14	-0,19
GGB 4%	01/37	17Y	145,07	0,97	0	-123			
GGB 4,20%	01/42	22Y	158,86	1,07	0	-124			

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	85	-10	47	52	4	75
10Y	123	-39	59	63	3	99
15Y	130	-61	55	52	-8	107

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,18	-0,19	-0,11	0,07	0,30	0,64	0,90	0,98

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	787	-0,04	917	-14,23%		
DOW JONES	30.070	-0,49	28.538	5,37%	BUND	175,53
S&P 500	3.692	-0,19	3.231	14,27%	BOBL	135,57
NASDAQ	12.520	0,45	8.973	39,53%	SCHATZ	112,36
DAX	13.247	-0,18	13.249	-0,01%		
FTSE	6.529	-0,40	7.542	-13,43%	US LONG BOND	171,44
NIKKEI	26.467	-0,30	23.657	11,88%	US 10Y	138,11
BRENT	48,62	-0,35	66	-26,33%	US 5Y	125,62
GOLD \$	1.863	0,01	1.517	22,80%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

