

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	0,20	USDJPY	104,455	0,22	EURUSD	1,1212	7,97%	
EURGBP	0,9086	0,79	USDGBP	0,7506	0,63	EURGBP	0,84558	7,46%	
EURJPY	126,45	0,40	USDCHF	0,88895	-0,05	EURJPY	121,85	3,77%	
EURCHF	1,0761	0,15				EURCHF	1,0853	-0,85%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,549	-0,336	-0,536	-0,518	-0,194	-0,504	
USA	(0,00 / 0,25)	USD	0,149	0,191	0,230	0,253		0,337	
JAPAN	- 0,10	JPY	-0,134	-0,099	-0,103	-0,066			
BANK OF ENGLAND	0,10	GBP	0,028	0,043	0,031	0,043			
SWITZERLAND	-0,75	CHF	-0,855	-0,808	-0,783	-0,739			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,145	0,394	0,925			1,670		
GREEK TREASURY			0,042	0,592	0,860	0,941			
GERMAN TREASURY		-0,782	-0,803	-0,618	-0,427	-0,397	-0,202		
JAPANESE TREAS		-0,130	-0,116	0,015	0,199	0,379	0,617		
U.K TREASURY		-0,105	-0,070	0,219	0,438	0,709	0,754		
ESM TREASURY		-0,664	-0,635	-0,429	-0,098	0,039	0,051		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,540	-0,541	-0,491	-0,419	-0,286	-0,098	-0,016	-0,036
USD SWAP		0,204	0,270	0,457	0,672	0,934	1,192	1,319	1,403
JPY SWAP		-0,054	-0,054	-0,043	-0,021	0,038	0,155	0,247	0,359
GBP SWAP		0,016	0,098	0,196	0,284	0,404	0,531	0,584	0,582
CHF SWAP		-0,751	-0,699	-0,590	-0,468	-0,309	-0,134	-0,084	-0,168

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	107,38	-0,14	-1	-29	3M	100,03	-0,22
GGB 3,50%	01/23	3Y	107,72	-0,12	-1	-38			
GGB 3,375%	02/25	5Y	113,95	0,03	-1	-58			
GGB 1,875%	07/26	6Y	109,76	0,13	-1	-81	6M	100,11	-0,23
GGB 2%	04/27	7Y	110,95	0,26	-1	-68			
GGB 1,5%	06/30	10Y	108,43	0,59	-2	-88			
GGB 1,875%	02/35	15Y	113,58	0,85	-2	-103	12M	100,20	-0,20
GGB 4%	01/37	17Y	145,77	0,93	-2	-127			
GGB 4,20%	01/42	22Y	159,68	1,04	-1	-127			

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	-11	48	52	5	74		
10Y	121	-41	58	62	3	97		
15Y	129	-62	54	52	-8	105		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,20	-0,12	0,04	0,27	0,59	0,86	0,94

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	789	-0,90	917	-13,98%		
DOW JONES	30.069	-0,35	28.538	5,36%	BUND	175,43
S&P 500	3.673	-0,79	3.231	13,67%	BOBL	135,54
NASDAQ	12.339	-1,94	8.973	37,51%	SCHATZ	112,37
DAX	13.359	0,14	13.249	0,83%		
FTSE	6.604	0,61	7.542	-12,43%	US LONG BOND	171,78
NIKKEI	26.756	-0,23	23.657	13,10%	US 10Y	138,14
BRENT	49,22	0,74	66	-25,42%	US 5Y	125,57
GOLD \$	1.833	-0,38	1.517	20,80%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

