

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	1,122	0,10	USDJPY	106,925	-0,03	EURUSD	1,1212	0,04%	
EURGBP	0,9035	0,18	USDGBP	0,80555	0,07	EURGBP	0,84558	6,85%	
EURJPY	119,93	0,07	USDCHF	0,95065	-0,09	EURJPY	121,85	-1,58%	
EURCHF	1,0662	0,02				EURCHF	1,0853	-1,76%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,492	-0,336	-0,396	-0,215	-0,194	-0,130	
USA	(0,00 / 0,25)	USD	0,194	0,283	0,316	0,425		0,584	
JAPAN	- 0,10	JPY	-0,085	-0,060	-0,049	-0,011			
BANK OF ENGLAND	0,10	GBP	0,086	0,126	0,172	0,312			
SWITZERLAND	-0,75	CHF	-0,773	-0,705	-0,652	-0,583			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,194	0,336	0,715			1,490		
GREEK TREASURY			0,704	1,275	1,354	1,477			
GERMAN TREASURY		-0,664	-0,651	-0,414	-0,317	-0,179	0,018		
JAPANESE TREAS		-0,142	-0,103	0,018	0,238	0,395	0,572		
U.K TREASURY		-0,033	0,011	0,241	0,472	0,635	0,712		
ESM TREASURY		-0,504	-0,461	-0,199	0,094	0,255	0,281		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,312	-0,368	-0,330	-0,267	-0,150	0,018	0,086	0,047
USD SWAP		0,296	0,271	0,375	0,518	0,693	0,865	0,949	0,992
JPY SWAP		-0,016	-0,033	-0,028	-0,005	0,057	0,171	0,256	0,341
GBP SWAP		0,253	0,224	0,278	0,334	0,409	0,483	0,498	0,472
CHF SWAP		-0,607	-0,598	-0,535	-0,440	-0,298	-0,125	-0,083	-0,185

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	108,54	0,30	1	15	3M	99,94	0,29
GGB 3,50%	01/23	3Y	108,14	0,35	1	9			
GGB 3,375%	02/25	5Y	112,31	0,67	0	7			
GGB 1,875%	07/26	6Y	106,11	0,84	2	-10	6M	99,93	0,15
GGB 2%	04/27	7Y	106,89	0,95	1	1			
GGB 1,5%	06/30	10Y	102,17	1,27	1	-20			
GGB 1,875%	02/35	15Y	107,11	1,34	0	-54	12M	99,79	0,21
GGB 4%	01/37	17Y	137,30	1,45	0	-75			
GGB 4,20%	01/42	22Y	147,24	1,60	0	-72			

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	136	41	79	74	2	119
10Y	169	7	76	78	-10	135
15Y	167	-24	53	63	-42	123

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,29	0,15	0,21	0,39	0,70	0,98	1,28	1,35	1,48

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	668	0,92	917	-27,10%		
DOW JONES	26.080	-0,15	28.538	-8,61%	BUND	175,58
S&P 500	3.115	0,06	3.231	-3,58%	BOBL	134,6
NASDAQ	9.943	0,33	8.973	10,81%	SCHATZ	112,07
DAX	12.353	0,58	13.249	-6,76%		
FTSE	6.264	0,65	7.542	-16,94%	US LONG BOND	176,75
NIKKEI	22.479	0,55	23.657	-4,98%	US 10Y	138,64
BRENT	42,79	3,08	66	-35,17%	US 5Y	125,43
GOLD \$	1.730	0,41	1.517	14,04%	US 2Y	110,33

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

