

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	1,121	-0,04	USDJPY	106,995	-0,18	EURUSD	1,1212	0,02%	
EURGBP	0,9055	0,26	USDGBP	0,8075	0,29	EURGBP	0,84558	7,09%	
EURJPY	119,99	-0,21	USDCHF	0,94795	-0,05	EURJPY	121,85	-1,53%	
EURCHF	1,063	-0,09				EURCHF	1,0853	-2,05%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,504	-0,336	-0,402	-0,268	-0,194	-0,188	
USA	(0,00 / 0,25)	USD	0,180	0,242	0,284	0,379		0,564	
JAPAN	- 0,10	JPY	-0,082	-0,056	-0,045	-0,013			
BANK OF ENGLAND	0,10	GBP	0,100	0,139	0,156	0,305			
SWITZERLAND	-0,75	CHF	-0,767	-0,708	-0,658	-0,608			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,176	0,316	0,668			1,408		
GREEK TREASURY			0,710	1,269	1,350	1,470			
GERMAN TREASURY		-0,701	-0,709	-0,471	-0,275	-0,218	-0,032		
JAPANESE TREAS		-0,118	-0,103	0,012	0,229	0,395	0,583		
U.K TREASURY		-0,067	-0,033	0,175	0,395	0,552	0,627		
ESM TREASURY		-0,520	-0,480	-0,224	0,068	0,224	0,246		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,342	-0,388	-0,352	-0,290	-0,177	-0,007	0,058	0,008
USD SWAP		0,286	0,255	0,355	0,492	0,659	0,816	0,892	0,924
JPY SWAP		-0,016	-0,033	-0,030	-0,009	0,050	0,158	0,240	0,323
GBP SWAP		0,247	0,207	0,246	0,295	0,368	0,434	0,446	0,417
CHF SWAP		-0,622	-0,600	-0,528	-0,433	-0,290	-0,125	-0,090	-0,235

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	108,43	0,32	-2	17	3M	99,94	0,28
GGB 3,50%	01/23	3Y	108,03	0,37	-2	11			
GGB 3,375%	02/25	5Y	112,24	0,68	-5	7			
GGB 1,875%	07/26	6Y	106,31	0,80	-5	-13	6M	99,96	0,08
GGB 2%	04/27	7Y	106,93	0,94	-5	0			
GGB 1,5%	06/30	10Y	102,22	1,26	-3	-21			
GGB 1,875%	02/35	15Y	107,16	1,33	-3	-55	12M	99,87	0,13
GGB 4%	01/37	17Y	137,31	1,45	-3	-75			
GGB 4,20%	01/42	22Y	147,13	1,60	-3	-71			

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	142	47	88	83	11	123
10Y	174	12	83	83	0	139
15Y	163	-29	60	63	-34	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,08	0,13	0,41	0,71	0,97	1,27	1,35	1,47

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	652	0,24	917	-28,88%		
DOW JONES	25.746	1,18	28.538	-9,78%	BUND	176,58
S&P 500	3.084	1,10	3.231	-4,56%	BOBL	135,02
NASDAQ	10.017	1,09	8.973	11,63%	SCHATZ	112,16
DAX	12.280	0,84	13.249	-7,31%		
FTSE	6.240	1,52	7.542	-17,26%	US LONG BOND	178,34
NIKKEI	22.512	1,13	23.657	-4,84%	US 10Y	138,97
BRENT	41,17	0,29	66	-37,62%	US 5Y	125,59
GOLD \$	1.762	-0,07	1.517	16,18%	US 2Y	110,37

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

