

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	1,123	-0,04	USDJPY	107,525	-0,38	EURUSD	1,1212	0,16%
EURGBP	0,9061	0,03	USDGBP	0,8068	0,05	EURGBP	0,84558	7,15%
EURJPY	120,75	-0,41	USDCHF	0,94725	-0,01	EURJPY	121,85	-0,91%
EURCHF	1,0637	-0,03				EURCHF	1,0853	-1,99%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,413	-0,287	-0,194	-0,205		
USA	(0,00 / 0,25)	USD	0,171	0,237	0,296	0,367		0,556		
JAPAN	- 0,10	JPY	-0,077	-0,052	-0,046	-0,016				
BANK OF ENGLAND	0,10	GBP	0,092	0,123	0,132	0,278				
SWITZERLAND	-0,75	CHF	-0,764	-0,709	-0,670	-0,618				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,151	0,293	0,676			1,437
GREEK TREASURY		0,646	1,222	1,299	1,415	
GERMAN TREASURY	-0,683	-0,687	-0,440	-0,230	-0,164	0,028
JAPANESE TREAS	-0,128	-0,086	0,047	0,270	0,439	0,639
U.K TREASURY	-0,080	-0,044	0,196	0,424	0,586	0,664
ESM TREASURY	-0,524	-0,479	-0,215	0,094	0,257	0,281

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,360	-0,391	-0,351	-0,282	-0,161	0,017	0,089	0,047
USD SWAP	0,262	0,230	0,331	0,480	0,658	0,828	0,910	0,948
JPY SWAP	-0,019	-0,026	-0,018	0,010	0,075	0,196	0,288	0,379
GBP SWAP	0,235	0,196	0,251	0,305	0,382	0,455	0,472	0,452
CHF SWAP	-0,643	-0,609	-0,525	-0,428	-0,280	-0,115	-0,080	-0,225

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	108,47	0,28	0	13	3M	99,95	0,24
GGB 3,50%	01/23	3Y	108,11	0,33	1	7			
GGB 3,375%	02/25	5Y	112,57	0,61	0	0			
GGB 1,875%	07/26	6Y	106,46	0,78	0	-16	6M	99,97	0,08
GGB 2%	04/27	7Y	107,11	0,92	0	-2			
GGB 1,5%	06/30	10Y	102,71	1,21	1	-26			
GGB 1,875%	02/35	15Y	107,92	1,28	0	-60	12M	99,87	0,13
GGB 4%	01/37	17Y	138,35	1,39	0	-81			
GGB 4,20%	01/42	22Y	148,43	1,54	0	-77			

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	133	38	77	71	5	115
10Y	166	4	73	73	-4	132
15Y	153	-38	49	52	-39	119

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,24	0,08	0,13	0,38	0,65	0,95	1,22	1,30	1,42

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	642	0,55	917	-29,94%		
DOW JONES	25.813	0,85	28.538	-9,55%	BUND	176,05
S&P 500	3.100	1,54	3.231	-4,05%	BOBL	134,86
NASDAQ	10.059	1,87	8.973	12,10%	SCHATZ	112,12
DAX	12.392	0,66	13.249	-6,47%		
FTSE	6.168	-0,03	7.542	-18,22%	US LONG BOND	177,91
NIKKEI	22.122	-0,75	23.657	-6,49%	US 10Y	139,03
BRENT	42,49	2,96	66	-35,62%	US 5Y	125,71
GOLD \$	1.788	0,37	1.517	17,84%	US 2Y	110,41

GREECE-PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

