

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	1,124	-0,03	USDJPY	107,47	-0,03	EURUSD	1,1212	0,21%	
EURGBP	0,9018	0,04	USDGBP	0,80265	0,07	EURGBP	0,84558	6,65%	
EURJPY	120,76	-0,06	USDCHF	0,94625	0,10	EURJPY	121,85	-0,90%	
EURCHF	1,0633	0,07				EURCHF	1,0853	-2,03%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,512	-0,336	-0,417	-0,295	-0,194	-0,233		
USA	(0,00 / 0,25)	USD	0,166	0,233	0,299	0,384		0,533		
JAPAN	- 0,10	JPY	-0,069	-0,050	-0,047	-0,017				
BANK OF ENGLAND	0,10	GBP	0,084	0,113	0,151	0,273				
SWITZERLAND	-0,75	CHF	-0,780	-0,711	-0,677	-0,629				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,153	0,296	0,669			1,427		
GREEK TREASURY			0,576	1,160	1,223	1,334			
GERMAN TREASURY		-0,680	-0,681	-0,440	-0,230	-0,173	0,012		
JAPANESE TREAS		-0,130	-0,094	0,028	0,248	0,424	0,626		
U.K TREASURY		-0,094	-0,051	0,180	0,397	0,566	0,646		
ESM TREASURY		-0,523	-0,486	-0,223	0,080	0,243	0,270		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,355	-0,389	-0,354	-0,291	-0,172	0,003	0,075	0,036
USD SWAP		0,270	0,233	0,332	0,474	0,649	0,817	0,897	0,935
JPY SWAP		-0,024	-0,035	-0,028	-0,003	0,060	0,179	0,270	0,361
GBP SWAP		0,238	0,200	0,250	0,304	0,378	0,448	0,465	0,443
CHF SWAP		-0,648	-0,615	-0,535	-0,437	-0,295	-0,115	-0,070	-0,200

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	108,51	0,25	-2	10	3M	99,99	0,05	
GGB 3,50%	01/23	3Y	108,19	0,29	-2	3				
GGB 3,375%	02/25	5Y	112,83	0,55	-1	-6				
GGB 1,875%	07/26	6Y	106,92	0,70	-3	-24	6M	99,94	0,11	
GGB 2%	04/27	7Y	107,58	0,85	-3	-9				
GGB 1,5%	06/30	10Y	103,25	1,15	-2	-32				
GGB 1,875%	02/35	15Y	108,89	1,21	-2	-67	12M	99,89	0,12	
GGB 4%	01/37	17Y	139,69	1,32	-2	-88				
GGB 4,20%	01/42	22Y	150,08	1,47	-2	-84				

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		126	31	73	67	-11	109		
10Y		160	-2	73	74	-4	128		
15Y		145	-46	47	55	-40	114		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,05	0,11	0,12	0,33	0,58	0,87	1,16	1,22	1,33

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	664	0,25	917	-27,63%		
DOW JONES	25.827	0,36	28.538	-9,50%	BUND	176,06
S&P 500	3.130	0,45	3.231	-3,13%	BOBL	134,81
NASDAQ	10.208	0,52	8.973	13,76%	SCHATZ	112,1
DAX	12.619	0,08	13.249	-4,76%		
FTSE	6.216	-0,38	7.542	-17,58%	US LONG BOND	178,63
NIKKEI	22.306	0,72	23.657	-5,71%	US 10Y	139,20
BRENT	42,62	-1,21	66	-35,42%	US 5Y	125,74
GOLD \$	1.775	-0,04	1.517	16,98%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

