

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	1,182	-0,31	USDJPY	105,515	-0,26	EURUSD	1,1212	5,45%
EURGBP	0,8947	-0,31	USDGBP	0,75675	0,00	EURGBP	0,84558	5,81%
EURJPY	124,75	-0,58	USDCHF	0,90975	0,23	EURJPY	121,85	2,38%
EURCHF	1,0756	-0,09				EURCHF	1,0853	-0,90%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,519	-0,336	-0,488	-0,442	-0,194	-0,366		
USA	(0,00 / 0,25)	USD	0,171	0,212	0,247	0,305		0,445		
JAPAN	- 0,10	JPY	-0,090	-0,062	-0,054	-0,043				
BANK OF ENGLAND	0,10	GBP	0,052	0,076	0,067	0,117				
SWITZERLAND	-0,75	CHF	-0,789	-0,745	-0,716	-0,658				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,141	0,264	0,641			1,374
GREEK TREASURY		0,449	1,093	1,295	1,486	
GERMAN TREASURY	-0,682	-0,700	-0,503	-0,308	-0,281	-0,072
JAPANESE TREAS	-0,108	-0,081	0,034	0,265	0,432	0,618
U.K TREASURY	-0,045	-0,039	0,218	0,482	0,671	0,802
ESM TREASURY	-0,558	-0,514	-0,267	0,040	0,200	0,226

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,447	-0,442	-0,405	-0,344	-0,227	-0,050	0,020	-0,019
USD SWAP	0,233	0,230	0,315	0,451	0,637	0,830	0,926	0,980
JPY SWAP	-0,031	-0,039	-0,033	-0,011	0,048	0,163	0,254	0,351
GBP SWAP	0,103	0,113	0,190	0,269	0,379	0,502	0,556	0,573
CHF SWAP	-0,670	-0,627	-0,545	-0,443	-0,310	-0,165	-0,135	-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	108,24	0,11	0	-5	3M	99,99	0,08
GGB 3,50%	01/23	3Y	108,05	0,18	0	-8			
GGB 3,375%	02/25	5Y	113,03	0,43	0	-18			
GGB 1,875%	07/26	6Y	107,55	0,57	-1	-37	6M	99,97	0,08
GGB 2%	04/27	7Y	107,91	0,78	-1	-16			
GGB 1,5%	06/30	10Y	103,85	1,08	0	-39			
GGB 1,875%	02/35	15Y	107,83	1,28	0	-60	12M	99,95	0,06
GGB 4%	01/37	17Y	136,69	1,47	0	-73			
GGB 4,20%	01/42	22Y	147,37	1,58	0	-74			

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	115	20	71	65	7	102
10Y	160	-2	80	77	17	129
15Y	160	-31	71	62	-3	132

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,08	0,08	0,06	0,21	0,45	0,80	1,09	1,30	1,49

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	639	0,37	917	-30,28%		
DOW JONES	27.740	0,17	28.538	-2,80%	BUND	177,07
S&P 500	3.386	0,32	3.231	4,78%	BOBL	135,06
NASDAQ	11.265	1,06	8.973	25,54%	SCHATZ	112,085
DAX	12.893	0,49	13.249	-2,69%		
FTSE	6.010	-0,06	7.542	-20,32%	US LONG BOND	179,34
NIKKEI	22.920	0,17	23.657	-3,11%	US 10Y	139,59
BRENT	44,71	-0,42	66	-32,26%	US 5Y	125,88
GOLD \$	1.936	-0,56	1.517	27,65%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

