

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	0,41	USDJPY	108,795	0,11	EURUSD	1,1212	0,04%	
EURGBP	0,8915	0,18	USDGBP	0,7949	-0,24	EURGBP	0,84558	5,43%	
EURJPY	122,03	0,54	USDCHF	0,9623	-0,01	EURJPY	121,85	0,15%	
EURCHF	1,0793	0,41				EURCHF	1,0853	-0,55%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,498	-0,336	-0,325	-0,163	-0,194	-0,103	
USA	(0,00 / 0,25)	USD	0,178	0,255	0,337	0,496		0,638	
JAPAN	- 0,10	JPY	-0,087	-0,061	-0,042	-0,001			
BANK OF ENGLAND	0,10	GBP	0,103	0,167	0,213	0,382			
SWITZERLAND	-0,75	CHF	-0,760	-0,722	-0,656	-0,589			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,168	0,331	0,710			1,521		
GREEK TREASURY			0,886	1,513	1,641	1,738			
GERMAN TREASURY		-0,642	-0,594	-0,379	-0,238	-0,098	0,097		
JAPANESE TREAS		-0,144	-0,115	0,016	0,231	0,379	0,527		
U.K TREASURY		-0,005	0,048	0,257	0,452	0,595	0,667		
ESM TREASURY		-0,434	-0,384	-0,107	0,174	0,329	0,366		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,253	-0,302	-0,260	-0,190	-0,072	0,092	0,162	0,127
USD SWAP		0,293	0,269	0,377	0,521	0,699	0,884	0,976	1,030
JPY SWAP		-0,019	-0,041	-0,036	-0,010	0,054	0,175	0,264	0,350
GBP SWAP		0,320	0,275	0,327	0,384	0,456	0,510	0,515	0,481
CHF SWAP		-0,631	-0,630	-0,558	-0,447	-0,295	-0,133	-0,105	-0,195

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	108,05	0,60	-1	45	3M	99,90	0,36
GGB 3,50%	01/23	3Y	107,45	0,66	0	40			
GGB 3,45%	04/24	4Y	109,72	0,85	-1	37			
GGB 1,875%	07/26	6Y	104,13	1,17	0	23	6M	99,78	0,43
GGB 2%	04/27	7Y	104,59	1,30	0	36			
GGB 3,875%	03/29	9Y	119,44	1,49	0	6			
GGB 1,875%	02/35	15Y	103,33	1,62	1	-26	12M	99,55	0,44
GGB 4%	01/37	17Y	132,84	1,72	0	-49			
GGB 4,20%	01/42	22Y	141,85	1,84	0	-47			

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	148	53	93	86	-1	129
10Y	189	27	93	98	-2	153
15Y	188	-3	75	84	-29	139

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,36	0,43	0,44	0,66	0,85	1,30	1,49	1,62	1,72

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	675	0,59	917	-26,40%		
DOW JONES	25.743	1,05	28.538	-9,80%	BUND	171,52
S&P 500	3.081	0,82	3.231	-4,65%	BOBL	134,89
NASDAQ	9.608	0,59	8.973	7,08%	SCHATZ	112,005
DAX	12.243	1,84	13.249	-7,60%		
FTSE	6.303	1,34	7.542	-16,43%	US LONG BOND	178,13
NIKKEI	22.614	1,29	23.657	-4,41%	US 10Y	139,02
BRENT	40,04	1,19	66	-39,33%	US 5Y	125,66
GOLD \$	1.718	-0,58	1.517	13,23%	US 2Y	110,24

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

