

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	1,140	0,18	USDJPY	106,835	-0,27	EURUSD	1,1212	1,64%	
EURGBP	0,8963	0,44	USDGBP	0,78655	0,25	EURGBP	0,84558	5,99%	
EURJPY	121,75	-0,09	USDCHF	0,94025	-0,38	EURJPY	121,85	-0,09%	
EURCHF	1,0715	-0,19				EURCHF	1,0853	-1,27%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,478	-0,336	-0,351	-0,193	-0,194	-0,118	
USA	(0,00 / 0,25)	USD	0,188	0,268	0,315	0,461		0,633	
JAPAN	- 0,10	JPY	-0,095	-0,065	-0,051	-0,009			
BANK OF ENGLAND	0,10	GBP	0,095	0,163	0,197	0,369			
SWITZERLAND	-0,75	CHF	-0,767	-0,707	-0,653	-0,583			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,171	0,306	0,694			1,459		
GREEK TREASURY			0,768	1,449	1,536	1,616			
GERMAN TREASURY		-0,641	-0,610	-0,387	-0,242	-0,104	0,091		
JAPANESE TREAS		-0,140	-0,108	0,011	0,224	0,372	0,533		
U.K TREASURY		-0,044	0,008	0,222	0,406	0,539	0,608		
ESM TREASURY		-0,455	-0,413	-0,138	0,149	0,298	0,324		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,261	-0,306	-0,270	-0,201	-0,080	0,085	0,147	0,089
USD SWAP		0,298	0,267	0,370	0,519	0,694	0,870	0,958	1,003
JPY SWAP		-0,019	-0,043	-0,041	-0,019	0,043	0,157	0,241	0,325
GBP SWAP		0,315	0,270	0,308	0,354	0,421	0,473	0,473	0,425
CHF SWAP		-0,608	-0,603	-0,525	-0,420	-0,270	-0,105	-0,070	-0,178

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	108,62	0,30	-3	15	3M	99,93	0,28
GGB 3,50%	01/23	3Y	108,13	0,38	-3	12			
GGB 3,375%	02/25	5Y	111,91	0,77	-4	16			
GGB 1,875%	07/26	6Y	105,48	0,95	-5	1	6M	99,88	0,25
GGB 2%	04/27	7Y	106,30	1,04	-5	10			
GGB 1,5%	06/30	10Y	100,48	1,45	-12	-2			
GGB 1,875%	02/35	15Y	104,78	1,51	-4	-37	12M	99,75	0,25
GGB 4%	01/37	17Y	134,92	1,59	-4	-61			
GGB 4,20%	01/42	22Y	144,56	1,72	-4	-60			

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	138	43	77	69	0	119
10Y	184	22	82	85	-3	143
15Y	178	-13	58	69	-37	132

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,25	0,25	0,38	0,77	1,04	1,45	1,51	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	648	-2,16	917	-29,29%		
DOW JONES	26.990	-1,04	28.538	-5,42%	BUND	170,22
S&P 500	3.190	-0,53	3.231	-1,26%	BOBL	134,51
NASDAQ	10.020	0,67	8.973	11,67%	SCHATZ	111,895
DAX	12.221	-2,47	13.249	-7,76%		
FTSE	6.180	-2,36	7.542	-18,06%	US LONG BOND	178,91
NIKKEI	22.473	-2,82	23.657	-5,01%	US 10Y	139,25
BRENT	40,41	-3,16	66	-38,77%	US 5Y	125,83
GOLD \$	1.733	-0,33	1.517	14,23%	US 2Y	110,24

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

