

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	1,133	0,29	USDJPY	107,17	0,28	EURUSD	1,1212	1,07%	
EURGBP	0,8976	0,12	USDGBP	0,79205	-0,18	EURGBP	0,84558	6,15%	
EURJPY	121,45	0,59	USDCHF	0,94465	0,04	EURJPY	121,85	-0,33%	
EURCHF	1,0704	0,34				EURCHF	1,0853	-1,37%	

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	0,191	0,267	0,318	0,427		0,646	
JAPAN	- 0,10	JPY	-0,092	-0,065	-0,051	-0,011			
BANK OF ENGLAND	0,10	GBP	0,095	0,161	0,202	0,368			
SWITZERLAND	-0,75	CHF	-0,763	-0,710	-0,657	-0,572			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,199	0,330	0,697			1,442		
GREEK TREASURY			0,773	1,437	1,534	1,624			
GERMAN TREASURY		-0,656	-0,639	-0,420	-0,276	-0,136	0,059		
JAPANESE TREAS		-0,141	-0,103	0,013	0,229	0,385	0,551		
U.K TREASURY		-0,045	-0,003	0,202	0,395	0,526	0,593		
ESM TREASURY		-0,457	-0,423	-0,157	0,129	0,281	0,307		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,264	-0,318	-0,284	-0,220	-0,104	0,063	0,125	0,069
USD SWAP		0,315	0,281	0,379	0,521	0,689	0,849	0,928	0,965
JPY SWAP		-0,020	-0,046	-0,041	-0,019	0,041	0,157	0,245	0,329
GBP SWAP		0,308	0,261	0,301	0,345	0,407	0,457	0,456	0,406
CHF SWAP		-0,620	-0,607	-0,533	-0,428	-0,280	-0,115	-0,083	-0,190

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	108,60	0,31	0	16	3M	99,93	0,28
GGB 3,50%	01/23	3Y	108,11	0,39	0	13			
GGB 3,375%	02/25	5Y	111,88	0,77	1	17			
GGB 1,875%	07/26	6Y	105,51	0,94	0	0	6M	99,88	0,25
GGB 2%	04/27	7Y	106,36	1,03	0	9			
GGB 1,5%	06/30	10Y	100,59	1,44	1	-3			
GGB 1,875%	02/35	15Y	104,90	1,50	0	-38	12M	99,75	0,25
GGB 4%	01/37	17Y	134,94	1,59	0	-61			
GGB 4,20%	01/42	22Y	144,52	1,72	0	-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	141	46	78	69	-4	121
10Y	186	24	80	82	-7	144
15Y	181	-10	57	68	-40	133

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,25	0,25	0,39	0,77	1,03	1,44	1,50	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	645	0,07	917	-29,62%		
DOW JONES	25.128	-6,90	28.538	-11,95%	BUND	170,22
S&P 500	3.002	-5,89	3.231	-7,08%	BOBL	134,51
NASDAQ	9.493	-5,27	8.973	5,79%	SCHATZ	111,895
DAX	12.029	0,49	13.249	-9,21%		
FTSE	6.090	0,21	7.542	-19,26%	US LONG BOND	179,31
NIKKEI	22.305	-0,75	23.657	-5,71%	US 10Y	139,19
BRENT	37,93	-1,61	66	-42,53%	US 5Y	125,80
GOLD \$	1.735	0,42	1.517	14,36%	US 2Y	110,23

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

