

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	1,183	-0,19	USDJPY	106,315	0,12	EURUSD	1,1212	5,54%	
EURGBP	0,8896	0,19	USDGBP	0,75175	0,37	EURGBP	0,84558	5,21%	
EURJPY	125,81	-0,06	USDCHF	0,91035	-0,02	EURJPY	121,85	3,25%	
EURCHF	1,0772	-0,23				EURCHF	1,0853	-0,74%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,478	-0,451	-0,194	-0,389	
USA	(0,00 / 0,25)	USD	0,156	0,203	0,251	0,303		0,433	
JAPAN	- 0,10	JPY	-0,096	-0,056	-0,061	-0,044			
BANK OF ENGLAND	0,10	GBP	0,057	0,068	0,061	0,112			
SWITZERLAND	-0,75	CHF	-0,787	-0,753	-0,726	-0,670			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,137	0,260	0,659			1,392		
GREEK TREASURY		0,442	1,127	1,338	1,534			
GERMAN TREASURY	-0,699	-0,697	-0,470	-0,257	-0,216	-0,023		
JAPANESE TREAS	-0,113	-0,080	0,040	0,267	0,425	0,611		
U.K TREASURY	-0,103	-0,058	0,246	0,501	0,790	0,833		
ESM TREASURY	-0,571	-0,520	-0,241	0,084	0,255	0,288		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,459	-0,458	-0,410	-0,336	-0,199	-0,010	0,070	0,047
USD SWAP	0,241	0,238	0,330	0,477	0,681	0,884	0,987	1,041
JPY SWAP	-0,036	-0,038	-0,032	-0,006	0,051	0,173	0,269	0,368
GBP SWAP	0,103	0,114	0,192	0,279	0,401	0,534	0,588	0,602
CHF SWAP	-0,689	-0,650	-0,565	-0,455	-0,308	-0,150	-0,105	-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	108,04	0,13	-1	-2	3M	99,99	0,11
GGB 3,50%	01/23	3Y	107,94	0,18	-2	-8			
GGB 3,375%	02/25	5Y	112,95	0,42	-3	-18			
GGB 1,875%	07/26	6Y	107,41	0,59	-1	-35	6M	100,00	0,01
GGB 2%	04/27	7Y	107,70	0,80	-1	-14			
GGB 1,5%	06/30	10Y	103,51	1,12	-1	-35			
GGB 1,875%	02/35	15Y	107,24	1,32	-1	-56	12M	99,95	0,07
GGB 4%	01/37	17Y	135,77	1,52	-2	-68			
GGB 4,20%	01/42	22Y	145,74	1,65	-1	-67			

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	114	19	71	64	4	101
10Y	160	-2	80	78	17	131
15Y	160	-32	70	63	-5	134

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,11	0,01	0,07	0,21	0,44	0,82	1,13	1,34	1,53

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	0,13	917	-29,66%		
DOW JONES	29.101	1,59	28.538	1,97%	BUND	176,64
S&P 500	3.581	1,54	3.231	10,83%	BOBL	135,01
NASDAQ	12.056	0,98	8.973	34,36%	SCHATZ	112,105
DAX	13.409	1,25	13.249	1,20%		
FTSE	5.975	0,57	7.542	-20,78%	US LONG BOND	178,53
NIKKEI	23.466	0,94	23.657	-0,81%	US 10Y	139,61
BRENT	43,65	-1,76	66	-33,86%	US 5Y	125,89
GOLD \$	1.935	-0,40	1.517	27,56%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

