

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	1,177	-0,05	USDJPY	105,99	-0,04	EURUSD	1,1212	5,00%	
EURGBP	0,9091	0,20	USDGBP	0,77225	0,26	EURGBP	0,84558	7,52%	
EURJPY	124,78	-0,06	USDCHF	0,91735	-0,06	EURJPY	121,85	2,40%	
EURCHF	1,0799	-0,06				EURCHF	1,0853	-0,50%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,513	-0,336	-0,487	-0,459	-0,194	-0,401	
USA	(0,00 / 0,25)	USD	0,156	0,183	0,242	0,293		0,421	
JAPAN	- 0,10	JPY	-0,099	-0,066	-0,078	-0,047			
BANK OF ENGLAND	0,10	GBP	0,054	0,064	0,065	0,117			
SWITZERLAND	-0,75	CHF	-0,793	-0,759	-0,732	-0,688			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,143	0,269	0,676			1,411		
GREEK TREASURY		0,464	1,165	1,351	1,542			
GERMAN TREASURY	-0,707	-0,706	-0,499	-0,286	-0,247	-0,046		
JAPANESE TREAS	-0,114	-0,085	0,031	0,253	0,412	0,601		
U.K TREASURY	-0,129	-0,103	0,188	0,419	0,703	0,743		
ESM TREASURY	-0,581	-0,536	-0,266	0,061	0,231	0,263		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,468	-0,471	-0,428	-0,357	-0,224	-0,032	0,046	0,021
USD SWAP	0,242	0,241	0,332	0,478	0,678	0,876	0,976	1,027
JPY SWAP	-0,040	-0,045	-0,043	-0,021	0,037	0,156	0,248	0,347
GBP SWAP	0,073	0,079	0,163	0,251	0,370	0,491	0,540	0,548
CHF SWAP	-0,705	-0,663	-0,573	-0,465	-0,314	-0,155	-0,115	-0,198

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	107,97	0,14	-1	-1	3M	99,99	0,13
GGB 3,50%	01/23	3Y	107,86	0,19	-1	-7			
GGB 3,375%	02/25	5Y	112,82	0,45	-1	-16			
GGB 1,875%	07/26	6Y	107,31	0,60	-1	-34	6M	100,00	0,01
GGB 2%	04/27	7Y	107,56	0,82	-1	-12			
GGB 1,5%	06/30	10Y	103,13	1,16	-1	-31			
GGB 1,875%	02/35	15Y	107,06	1,33	-1	-55	12M	99,94	0,08
GGB 4%	01/37	17Y	135,65	1,52	-1	-68			
GGB 4,20%	01/42	22Y	145,49	1,66	-1	-66			

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	117	22	73	65	2	105
10Y	166	4	85	82	16	136
15Y	164	-27	73	64	-8	136

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,13	0,01	0,08	0,21	0,46	0,84	1,17	1,35	1,54

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	631	0,58	917	-31,17%		
DOW JONES	27.501	-2,25	28.538	-3,63%	BUND	174,24
S&P 500	3.332	-2,78	3.231	3,12%	BOBL	135,2
NASDAQ	10.848	-4,11	8.973	20,89%	SCHATZ	112,315
DAX	13.109	1,09	13.249	-1,05%		
FTSE	6.000	1,17	7.542	-20,45%	US LONG BOND	176,44
NIKKEI	23.033	-1,04	23.657	-2,64%	US 10Y	139,44
BRENT	40,36	1,46	66	-38,85%	US 5Y	125,98
GOLD \$	1.929	-0,13	1.517	27,19%	US 2Y	110,45

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

