

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	1,182	0,12	USDJPY	106,065	-0,11	EURUSD	1,1212	5,40%	
EURGBP	0,9092	0,15	USDGBP	0,76935	0,03	EURGBP	0,84558	7,52%	
EURJPY	125,34	0,02	USDCHF	0,90995	-0,28	EURJPY	121,85	2,86%	
EURCHF	1,0753	-0,16				EURCHF	1,0853	-0,92%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,515	-0,336	-0,488	-0,459	-0,194	-0,402	
USA	(0,00 / 0,25)	USD	0,156	0,204	0,250	0,301		0,427	
JAPAN	- 0,10	JPY	-0,098	-0,067	-0,081	-0,049			
BANK OF ENGLAND	0,10	GBP	0,056	0,062	0,061	0,105			
SWITZERLAND	-0,75	CHF	-0,793	-0,759	-0,739	-0,696			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,143	0,271	0,682			1,433		
GREEK TREASURY		0,438	1,143	1,306	1,499			
GERMAN TREASURY	-0,696	-0,683	-0,475	-0,266	-0,228	-0,028		
JAPANESE TREAS	-0,121	-0,088	0,028	0,252	0,416	0,601		
U.K TREASURY	-0,107	-0,084	0,214	0,453	0,738	0,783		
ESM TREASURY	-0,571	-0,520	-0,239	0,089	0,260	0,291		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,466	-0,459	-0,410	-0,334	-0,196	-0,004	0,075	0,049
USD SWAP	0,242	0,239	0,333	0,482	0,686	0,895	0,999	1,056
JPY SWAP	-0,043	-0,046	-0,041	-0,020	0,038	0,156	0,248	0,349
GBP SWAP	0,071	0,089	0,177	0,270	0,395	0,519	0,570	0,581
CHF SWAP	-0,705	-0,657	-0,562	-0,442	-0,290	-0,132	-0,090	-0,175

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	0,13	-1	-3	3M	99,99	0,17
GGB 3,50%	01/23	3Y	107,88	0,17	-1	-9			
GGB 3,375%	02/25	5Y	112,91	0,42	-1	-19			
GGB 1,875%	07/26	6Y	107,52	0,56	-2	-37	6M	99,99	0,01
GGB 2%	04/27	7Y	107,82	0,78	-1	-16			
GGB 1,5%	06/30	10Y	103,35	1,13	-1	-34			
GGB 1,875%	02/35	15Y	107,75	1,28	-2	-60	12M	99,98	0,02
GGB 4%	01/37	17Y	136,34	1,48	-2	-72			
GGB 4,20%	01/42	22Y	146,38	1,62	-2	-70			

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	112	17	70	63	0	101
10Y	162	0	83	80	15	133
15Y	157	-34	68	61	-11	131

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,17	0,01	0,02	0,21	0,44	0,80	1,14	1,31	1,50

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	632	0,06	917	-31,07%		
DOW JONES	27.940	1,60	28.538	-2,09%	BUND	173,82
S&P 500	3.399	2,01	3.231	5,20%	BOBL	135,04
NASDAQ	11.142	2,71	8.973	24,17%	SCHATZ	112,28
DAX	13.229	-0,06	13.249	-0,15%		
FTSE	5.984	-0,49	7.542	-20,66%	US LONG BOND	176,13
NIKKEI	23.235	0,88	23.657	-1,78%	US 10Y	139,42
BRENT	40,45	-0,83	66	-38,71%	US 5Y	125,97
GOLD \$	1.944	-0,14	1.517	28,16%	US 2Y	110,44

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

