

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	1,186	0,37	USDJPY	106,225	0,09	EURUSD	1,1212	5,77%	
EURGBP	0,9285	0,64	USDGBP	0,78295	0,28	EURGBP	0,84558	9,81%	
EURJPY	125,98	0,47	USDCHF	0,90865	-0,22	EURJPY	121,85	3,39%	
EURCHF	1,0775	0,16				EURCHF	1,0853	-0,72%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,519	-0,336	-0,493	-0,463	-0,194	-0,408	
USA	(0,00 / 0,25)	USD	0,151	0,205	0,250	0,285		0,415	
JAPAN	- 0,10	JPY	-0,100	-0,068	-0,082	-0,053			
BANK OF ENGLAND	0,10	GBP	0,055	0,060	0,059	0,093			
SWITZERLAND	-0,75	CHF	-0,795	-0,767	-0,746	-0,703			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,137	0,266	0,679			1,421		
GREEK TREASURY			0,429	1,118	1,292	1,465			
GERMAN TREASURY		-0,685	-0,674	-0,469	-0,266	-0,232	-0,036		
JAPANESE TREAS		-0,124	-0,095	0,027	0,245	0,402	0,585		
U.K TREASURY		-0,125	-0,109	0,198	0,442	0,729	0,774		
ESM TREASURY		-0,568	-0,515	-0,244	0,080	0,247	0,274		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,461	-0,455	-0,405	-0,332	-0,199	-0,012	0,063	0,029
USD SWAP		0,237	0,231	0,329	0,479	0,685	0,893	0,997	1,054
JPY SWAP		-0,043	-0,048	-0,044	-0,024	0,033	0,147	0,237	0,331
GBP SWAP		0,055	0,071	0,162	0,259	0,386	0,515	0,565	0,577
CHF SWAP		-0,705	-0,655	-0,560	-0,452	-0,303	-0,143	-0,108	-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	107,96	0,12	-1	-3	3M	100,00	0,07
GGB 3,50%	01/23	3Y	107,88	0,17	-1	-9			
GGB 3,375%	02/25	5Y	112,93	0,41	-1	-19			
GGB 1,875%	07/26	6Y	107,64	0,54	-2	-40	6M	99,99	0,01
GGB 2%	04/27	7Y	107,93	0,76	-2	-18			
GGB 1,5%	06/30	10Y	103,57	1,11	-1	-36			
GGB 1,875%	02/35	15Y	107,85	1,27	-1	-61	12M	99,98	0,02
GGB 4%	01/37	17Y	136,90	1,45	-3	-75			
GGB 4,20%	01/42	22Y	147,01	1,59	-2	-72			

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	110	15	69	62	1	98
10Y	159	-3	80	77	13	130
15Y	156	-35	66	59	-12	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,07	0,01	0,02	0,21	0,43	0,78	1,12	1,29	1,47

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	640	0,30	917	-30,22%		
DOW JONES	27.535	-1,45	28.538	-3,52%	BUND	173,76
S&P 500	3.339	-1,76	3.231	3,35%	BOBL	134,99
NASDAQ	10.920	-1,99	8.973	21,69%	SCHATZ	112,265
DAX	13.167	-0,32	13.249	-0,62%		
FTSE	6.011	0,13	7.542	-20,30%	US LONG BOND	176,31
NIKKEI	23.406	0,74	23.657	-1,06%	US 10Y	139,42
BRENT	40,08	0,05	66	-39,27%	US 5Y	126,00
GOLD \$	1.946	-0,03	1.517	28,25%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

