

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	1,175	0,20	USDJPY	105,585	0,13	EURUSD	1,1212	4,75%	
EURGBP	0,9143	0,80	USDGBP	0,77855	0,61	EURGBP	0,84558	8,13%	
EURJPY	124,01	0,32	USDCHF	0,9181	-0,31	EURJPY	121,85	1,77%	
EURCHF	1,0783	-0,10				EURCHF	1,0853	-0,64%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,529	-0,336	-0,498	-0,480	-0,194	-0,443	
USA	(0,00 / 0,25)	USD	0,149	0,191	0,225	0,265		0,359	
JAPAN	- 0,10	JPY	-0,085	-0,070	-0,104	-0,056			
BANK OF ENGLAND	0,10	GBP	0,047	0,059	0,066	0,081			
SWITZERLAND	-0,75	CHF	-0,805	-0,766	-0,775	-0,724			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,127	0,280	0,697			1,472		
GREEK TREASURY			0,458	1,017	1,177	1,282			
GERMAN TREASURY		-0,701	-0,708	-0,518	-0,318	-0,290	-0,089		
JAPANESE TREAS		-0,119	-0,107	0,017	0,240	0,405	0,613		
U.K TREASURY		-0,044	-0,068	0,233	0,469	0,749	0,793		
ESM TREASURY		-0,596	-0,539	-0,268	0,040	0,204	0,228		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,486	-0,478	-0,426	-0,354	-0,226	-0,045	0,028	-0,007
USD SWAP		0,219	0,239	0,349	0,506	0,721	0,948	1,063	1,133
JPY SWAP		-0,049	-0,056	-0,046	-0,022	0,037	0,157	0,254	0,365
GBP SWAP		0,069	0,109	0,193	0,277	0,394	0,517	0,568	0,577
CHF SWAP		-0,737	-0,688	-0,595	-0,488	-0,340	-0,184	-0,148	-0,238

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	107,74	0,12	0	-3	3M	100,00	-0,04
GGB 3,50%	01/23	3Y	107,72	0,16	0	-10			
GGB 3,375%	02/25	5Y	112,69	0,43	1	-17			
GGB 1,875%	07/26	6Y	107,83	0,50	1	-44	6M	100,03	-0,06
GGB 2%	04/27	7Y	108,41	0,68	0	-26			
GGB 1,5%	06/30	10Y	104,47	1,01	-1	-46			
GGB 1,875%	02/35	15Y	109,40	1,16	0	-72	12M	100,01	-0,01
GGB 4%	01/37	17Y	140,10	1,26	0	-94			
GGB 4,20%	01/42	22Y	151,33	1,40	-1	-91			

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	75	68	21	107
10Y	154	-9	77	75	16	126
15Y	150	-42	62	56	-4	125

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,04	-0,06	-0,01	0,21	0,46	0,70	1,02	1,18	1,28

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	1,15	917	-31,09%		
DOW JONES	27.782	1,20	28.538	-2,65%	BUND	174,31
S&P 500	3.363	0,83	3.231	4,09%	BOBL	135,14
NASDAQ	11.168	0,74	8.973	24,46%	SCHATZ	112,28
DAX	12.774	0,11	13.249	-3,58%		
FTSE	5.920	0,91	7.542	-21,51%	US LONG BOND	175,75
NIKKEI	23.185	0,00	23.657	-1,99%	US 10Y	139,39
BRENT	41,88	-0,99	66	-36,55%	US 5Y	125,99
GOLD \$	1.897	0,58	1.517	25,04%	US 2Y	110,47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

