

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	1,181	-0,43	USDJPY	104,895	0,16	EURUSD	1,1212	5,33%	
EURGBP	0,9067	-0,29	USDGBP	0,76775	0,14	EURGBP	0,84558	7,23%	
EURJPY	123,88	-0,26	USDCHF	0,90705	0,30	EURJPY	121,85	1,66%	
EURCHF	1,0711	-0,14				EURCHF	1,0853	-1,31%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,539	-0,336	-0,512	-0,496	-0,194	-0,464	
USA	(0,00 / 0,25)	USD	0,156	0,188	0,217	0,249		0,337	
JAPAN	- 0,10	JPY	-0,082	-0,068	-0,100	-0,060			
BANK OF ENGLAND	0,10	GBP	0,046	0,048	0,045	0,065			
SWITZERLAND	-0,75	CHF	-0,798	-0,771	-0,766	-0,727			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,149	0,354	0,809			1,603		
GREEK TREASURY			0,351	0,906	1,114	1,159			
GERMAN TREASURY		-0,760	-0,776	-0,581	-0,388	-0,355	-0,161		
JAPANESE TREAS		-0,129	-0,094	0,035	0,241	0,410	0,645		
U.K TREASURY		-0,039	-0,040	0,264	0,496	0,777	0,828		
ESM TREASURY		-0,626	-0,587	-0,343	-0,020	0,136	0,156		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,509	-0,457	-0,382	-0,249	-0,061	0,016	-0,012
USD SWAP		0,210	0,273	0,421	0,601	0,834	1,070	1,189	1,261
JPY SWAP		-0,049	-0,049	-0,036	-0,010	0,055	0,190	0,300	0,431
GBP SWAP		0,048	0,127	0,225	0,317	0,442	0,571	0,625	0,636
CHF SWAP		-0,740	-0,705	-0,608	-0,495	-0,340	-0,165	-0,120	-0,200

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	107,67	0,02	-1	-14	3M	100,02	-0,06
GGB 3,50%	01/23	3Y	107,68	0,09	-2	-17			
GGB 3,375%	02/25	5Y	112,95	0,34	-3	-27			
GGB 1,875%	07/26	6Y	108,11	0,44	-2	-50	6M	100,06	-0,13
GGB 2%	04/27	7Y	109,12	0,56	-2	-38			
GGB 1,5%	06/30	10Y	105,53	0,90	-2	-57			
GGB 1,875%	02/35	15Y	110,18	1,10	-3	-78	12M	100,10	-0,11
GGB 4%	01/37	17Y	142,14	1,14	-3	-106			
GGB 4,20%	01/42	22Y	155,05	1,24	-3	-107			

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	113	18	65	69	28	101		
10Y	149	-13	74	76	22	122		
15Y	150	-41	64	61	5	125		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,06	-0,13	-0,11	0,21	0,35	0,58	0,91	1,11	1,16

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	601	-1,77	917	-34,41%		
DOW JONES	28.336	-0,10	28.538	-0,71%	BUND	175,46
S&P 500	3.465	0,34	3.231	7,25%	BOBL	135,59
NASDAQ	11.548	0,37	8.973	28,70%	SCHATZ	112,39
DAX	12.380	-2,10	13.249	-6,56%		
FTSE	5.859	-0,03	7.542	-22,32%	US LONG BOND	173,47
NIKKEI	23.494	-0,09	23.657	-0,69%	US 10Y	138,56
BRENT	40,79	-2,35	66	-38,20%	US 5Y	125,64
GOLD \$	1.900	-0,13	1.517	25,22%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

