

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	0,03	USDJPY	105,12	0,00	EURUSD	1,1212	5,32%	
EURGBP	0,8975	-0,28	USDGBP	0,76005	-0,30	EURGBP	0,84558	6,14%	
EURJPY	124,14	0,02	USDCHF	0,91515	0,00	EURJPY	121,85	1,88%	
EURCHF	1,0807	0,02				EURCHF	1,0853	-0,43%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,537	-0,336	-0,518	-0,507	-0,194	-0,473	
USA	(0,00 / 0,25)	USD	0,141	0,175	0,221	0,246		0,342	
JAPAN	- 0,10	JPY	-0,100	-0,077	-0,102	-0,066			
BANK OF ENGLAND	0,10	GBP	0,043	0,042	0,045	0,070			
SWITZERLAND	-0,75	CHF	-0,806	-0,791	-0,775	-0,728			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,173	0,398	0,888			1,642		
GREEK TREASURY			0,171	0,790	1,021	1,091			
GERMAN TREASURY		-0,723	-0,733	-0,539	-0,342	-0,317	-0,115		
JAPANESE TREAS		-0,129	-0,108	0,025	0,226	0,409	0,655		
U.K TREASURY		-0,029	0,019	0,341	0,577	0,870	0,923		
ESM TREASURY		-0,629	-0,582	-0,327	0,016	0,173	0,195		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,511	-0,504	-0,446	-0,362	-0,218	-0,018	0,067	0,046
USD SWAP		0,218	0,307	0,462	0,650	0,886	1,120	1,236	1,306
JPY SWAP		-0,053	-0,055	-0,043	-0,018	0,044	0,167	0,266	0,393
GBP SWAP		0,043	0,147	0,262	0,367	0,505	0,644	0,700	0,715
CHF SWAP		-0,735	-0,690	-0,580	-0,453	-0,288	-0,106	-0,053	-0,135

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	107,56	-0,06	0	-21	3M	100,06	-0,25
GGB 3,50%	01/23	3Y	107,80	-0,04	0	-30			
GGB 3,375%	02/25	5Y	113,63	0,15	-1	-45			
GGB 1,875%	07/26	6Y	108,95	0,28	-2	-65	6M	100,07	-0,15
GGB 2%	04/27	7Y	110,05	0,41	-2	-53			
GGB 1,5%	06/30	10Y	106,60	0,78	-2	-69			
GGB 1,875%	02/35	15Y	111,51	1,00	0	-88	12M	100,08	-0,10
GGB 4%	01/37	17Y	143,33	1,07	0	-113			
GGB 4,20%	01/42	22Y	156,68	1,17	-1	-115			

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	90	-5	51	56	7	80
10Y	133	-29	67	69	12	109
15Y	136	-55	59	57	0	115

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,15	-0,10	0,21	0,17	0,43	0,79	1,02	1,09

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	656	-0,15	917	-28,46%		
DOW JONES	29.080	-1,08	28.538	1,90%	BUND	174,91
S&P 500	3.537	-1,00	3.231	9,47%	BOBL	135,33
NASDAQ	11.710	-0,65	8.973	30,50%	SCHATZ	112,315
DAX	13.043	-0,08	13.249	-1,56%		
FTSE	6.310	-0,46	7.542	-16,34%	US LONG BOND	172,38
NIKKEI	25.386	-0,53	23.657	7,31%	US 10Y	138,17
BRENT	43,11	-0,96	66	-34,68%	US 5Y	125,49
GOLD \$	1.876	-0,04	1.517	23,67%	US 2Y	110,36

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

