

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	1,190	0,08	USDJPY	104,4	-0,04	EURUSD	1,1212	6,15%	
EURGBP	0,8931	0,34	USDGBP	0,75035	0,25	EURGBP	0,84558	5,62%	
EURJPY	124,25	0,04	USDCHF	0,91185	0,07	EURJPY	121,85	1,97%	
EURCHF	1,0852	0,13				EURCHF	1,0853	-0,01%	

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	-0,523	-0,510	-0,194	-0,482		
USA	(0,00 / 0,25)	USD	0,150	0,173	0,207	0,254		0,336		
JAPAN	- 0,10	JPY	-0,100	-0,091	-0,102	-0,062				
BANK OF ENGLAND	0,10	GBP	0,038	0,043	0,046	0,064				
SWITZERLAND	-0,75	CHF	-0,806	-0,802	-0,772	-0,726				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,160	0,389	0,872			1,593		
GREEK TREASURY			0,050	0,676	0,882	0,973			
GERMAN TREASURY		-0,753	-0,761	-0,574	-0,375	-0,352	-0,160		
JAPANESE TREAS		-0,142	-0,111	0,021	0,212	0,387	0,653		
U.K TREASURY		-0,029	0,013	0,317	0,548	0,839	0,886		
ESM TREASURY		-0,634	-0,599	-0,374	-0,034	0,110	0,121		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,516	-0,509	-0,459	-0,383	-0,247	-0,052	0,031	0,008
USD SWAP		0,220	0,302	0,457	0,645	0,877	1,102	1,213	1,279
JPY SWAP		-0,052	-0,054	-0,044	-0,021	0,039	0,158	0,253	0,369
GBP SWAP		0,049	0,158	0,266	0,362	0,491	0,629	0,686	0,699
CHF SWAP		-0,731	-0,668	-0,560	-0,445	-0,295	-0,120	-0,070	-0,158

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	107,54	-0,11	0	-27	3M	100,03	-0,17
GGB 3,50%	01/23	3Y	107,83	-0,10	0	-36			
GGB 3,375%	02/25	5Y	114,08	0,04	0	-57			
GGB 1,875%	07/26	6Y	109,62	0,16	0	-78	6M	100,07	-0,16
GGB 2%	04/27	7Y	110,78	0,30	0	-64			
GGB 1,5%	06/30	10Y	107,67	0,67	0	-80			
GGB 1,875%	02/35	15Y	113,37	0,87	1	-101	12M	100,08	-0,10
GGB 4%	01/37	17Y	145,39	0,96	0	-124			
GGB 4,20%	01/42	22Y	159,19	1,06	0	-125			

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	81	-14	44	50	2	72
10Y	125	-37	62	66	8	102
15Y	126	-65	50	49	-9	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,17	-0,16	-0,10	-0,10	0,05	0,31	0,68	0,88	0,97

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	702	-0,13	917	-23,45%		
DOW JONES	30.046	1,54	28.538	5,29%	BUND	175,34
S&P 500	3.635	1,62	3.231	12,52%	BOBL	135,45
NASDAQ	12.037	1,31	8.973	34,14%	SCHATZ	112,345
DAX	13.259	-0,25	13.249	0,07%		
FTSE	6.411	-0,33	7.542	-15,00%	US LONG BOND	173,16
NIKKEI	26.297	0,50	23.657	11,16%	US 10Y	138,31
BRENT	48,54	1,42	66	-26,45%	US 5Y	125,58
GOLD \$	1.811	0,16	1.517	19,35%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

