

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	1,193	0,13	USDJPY	103,985	-0,27	EURUSD	1,1212	6,39%	
EURGBP	0,8922	0,04	USDGBP	0,748	-0,08	EURGBP	0,84558	5,51%	
EURJPY	124,04	-0,14	USDCHF	0,90695	0,03	EURJPY	121,85	1,79%	
EURCHF	1,0818	0,14				EURCHF	1,0853	-0,32%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,533	-0,336	-0,526	-0,508	-0,194	-0,482	
USA	(0,00 / 0,25)	USD	0,146	0,179	0,233	0,260		0,337	
JAPAN	- 0,10	JPY	-0,099	-0,096	-0,104	-0,064			
BANK OF ENGLAND	0,10	GBP	0,039	0,046	0,044	0,063			
SWITZERLAND	-0,75	CHF	-0,806	-0,802	-0,775	-0,728			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,152	0,380	0,865			1,603		
GREEK TREASURY			0,050	0,664	0,895	0,971			
GERMAN TREASURY		-0,758	-0,766	-0,584	-0,386	-0,367	-0,176		
JAPANESE TREAS		-0,136	-0,099	0,031	0,226	0,401	0,654		
U.K TREASURY		-0,028	0,005	0,297	0,521	0,805	0,848		
ESM TREASURY		-0,633	-0,599	-0,384	-0,047	0,096	0,105		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,516	-0,508	-0,459	-0,386	-0,253	-0,062	0,019	-0,004
USD SWAP		0,219	0,299	0,451	0,636	0,870	1,102	1,218	1,289
JPY SWAP		-0,050	-0,053	-0,042	-0,019	0,041	0,159	0,255	0,373
GBP SWAP		0,046	0,149	0,255	0,348	0,474	0,607	0,663	0,672
CHF SWAP		-0,727	-0,665	-0,550	-0,439	-0,285	-0,104	-0,055	-0,143

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	107,53	-0,14	0	-29	3M	100,04	-0,20
GGB 3,50%	01/23	3Y	107,81	-0,11	0	-37			
GGB 3,375%	02/25	5Y	114,04	0,04	0	-57			
GGB 1,875%	07/26	6Y	109,62	0,16	0	-78	6M	100,07	-0,15
GGB 2%	04/27	7Y	110,78	0,29	0	-65			
GGB 1,5%	06/30	10Y	107,77	0,66	-1	-81			
GGB 1,875%	02/35	15Y	113,13	0,89	0	-99	12M	100,09	-0,12
GGB 4%	01/37	17Y	145,34	0,96	0	-124			
GGB 4,20%	01/42	22Y	159,06	1,07	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	82	-13	45	51	2	72
10Y	125	-37	61	66	7	101
15Y	128	-63	53	52	-7	107

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,20	-0,15	-0,12	-0,11	0,05	0,31	0,66	0,90	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	731	0,60	917	-20,25%		
DOW JONES	29.872	-0,58	28.538	4,68%	BUND	175,47
S&P 500	3.630	-0,16	3.231	12,34%	BOBL	135,48
NASDAQ	12.094	0,48	8.973	34,79%	SCHATZ	112,35
DAX	13.327	0,31	13.249	0,59%		
FTSE	6.315	-0,76	7.542	-16,27%	US LONG BOND	173,28
NIKKEI	26.645	0,40	23.657	12,63%	US 10Y	138,38
BRENT	47,70	-0,21	66	-27,73%	US 5Y	125,59
GOLD \$	1.809	-0,31	1.517	19,28%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

