

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	1,174	-0,07	USDJPY	105,395	-0,07	EURUSD	1,1212	4,70%	
EURGBP	0,9109	0,32	USDGBP	0,77595	0,38	EURGBP	0,84558	7,72%	
EURJPY	123,72	-0,13	USDCHF	0,914	-0,10	EURJPY	121,85	1,53%	
EURCHF	1,0729	-0,16				EURCHF	1,0853	-1,14%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,538	-0,336	-0,511	-0,485	-0,194	-0,468	
USA	(0,00 / 0,25)	USD	0,144	0,185	0,229	0,243		0,348	
JAPAN	- 0,10	JPY	-0,085	-0,076	-0,100	-0,060			
BANK OF ENGLAND	0,10	GBP	0,043	0,057	0,046	0,072			
SWITZERLAND	-0,75	CHF	-0,796	-0,763	-0,761	-0,722			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,137	0,301	0,722			1,505		
GREEK TREASURY			0,297	0,789	0,929	0,996			
GERMAN TREASURY		-0,741	-0,759	-0,571	-0,375	-0,348	-0,149		
JAPANESE TREAS		-0,128	-0,097	0,032	0,249	0,413	0,643		
U.K TREASURY		-0,062	-0,067	0,218	0,451	0,724	0,773		
ESM TREASURY		-0,625	-0,581	-0,318	0,001	0,167	0,182		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,502	-0,511	-0,464	-0,392	-0,260	-0,072	0,006	-0,021
USD SWAP		0,215	0,261	0,380	0,540	0,758	0,987	1,103	1,173
JPY SWAP		-0,051	-0,053	-0,039	-0,013	0,051	0,184	0,292	0,422
GBP SWAP		0,047	0,096	0,183	0,267	0,386	0,513	0,565	0,573
CHF SWAP		-0,737	-0,700	-0,611	-0,507	-0,355	-0,176	-0,130	-0,215

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	107,82	0,01	0	-14	3M	100,02	-0,06
GGB 3,50%	01/23	3Y	107,88	0,06	0	-20			
GGB 3,375%	02/25	5Y	113,29	0,29	0	-32			
GGB 1,875%	07/26	6Y	108,80	0,33	1	-61	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,87	0,46	0	-48			
GGB 1,5%	06/30	10Y	106,66	0,78	0	-69			
GGB 1,875%	02/35	15Y	112,77	0,92	1	-96	12M	100,10	-0,11
GGB 4%	01/37	17Y	145,24	0,98	0	-122			
GGB 4,20%	01/42	22Y	158,25	1,11	0	-120			

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	106	11	68	63	26	95		
10Y	136	-26	66	65	15	110		
15Y	130	-61	50	46	-6	107		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,06	-0,15	-0,11	0,21	0,30	0,48	0,79	0,93	1,00

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	638	0,21	917	-30,46%		
DOW JONES	28.680	-0,55	28.538	0,50%	BUND	175,28
S&P 500	3.512	-0,63	3.231	8,69%	BOBL	135,51
NASDAQ	11.864	-0,10	8.973	32,22%	SCHATZ	112,365
DAX	13.050	0,24	13.249	-1,50%		
FTSE	6.001	0,53	7.542	-20,43%	US LONG BOND	175,34
NIKKEI	23.627	0,11	23.657	-0,13%	US 10Y	139,23
BRENT	42,25	-0,47	66	-35,98%	US 5Y	125,88
GOLD \$	1.896	0,27	1.517	25,01%	US 2Y	110,44

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

