

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	1,179	-0,18	USDJPY	105,445	0,12	EURUSD	1,1212	5,18%	
EURGBP	0,9034	-0,09	USDGBP	0,76595	0,09	EURGBP	0,84558	6,84%	
EURJPY	124,35	-0,06	USDCHF	0,91025	0,12	EURJPY	121,85	2,05%	
EURCHF	1,0734	-0,06				EURCHF	1,0853	-1,10%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,526	-0,336	-0,509	-0,486	-0,194	-0,463	
USA	(0,00 / 0,25)	USD	0,145	0,178	0,224	0,246		0,348	
JAPAN	- 0,10	JPY	-0,082	-0,074	-0,101	-0,057			
BANK OF ENGLAND	0,10	GBP	0,046	0,058	0,050	0,074			
SWITZERLAND	-0,75	CHF	-0,796	-0,762	-0,762	-0,720			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,323	0,754			1,546		
GREEK TREASURY			0,291	0,773	0,924	0,996			
GERMAN TREASURY		-0,730	-0,746	-0,549	-0,354	-0,326	-0,124		
JAPANESE TREAS		-0,124	-0,099	0,030	0,251	0,409	0,650		
U.K TREASURY		-0,030	-0,036	0,264	0,512	0,794	0,844		
ESM TREASURY		-0,618	-0,568	-0,298	0,021	0,189	0,205		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,500	-0,501	-0,450	-0,375	-0,241	-0,052	0,027	0,001
USD SWAP		0,217	0,270	0,399	0,564	0,787	1,017	1,133	1,204
JPY SWAP		-0,050	-0,050	-0,038	-0,013	0,050	0,179	0,284	0,409
GBP SWAP		0,051	0,112	0,207	0,299	0,426	0,559	0,617	0,631
CHF SWAP		-0,734	-0,698	-0,610	-0,503	-0,348	-0,178	-0,135	-0,218

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	107,83	0,01	-1	-14	3M	100,02	-0,06
GGB 3,50%	01/23	3Y	107,89	0,05	-1	-21			
GGB 3,375%	02/25	5Y	113,32	0,28	-2	-33			
GGB 1,875%	07/26	6Y	108,90	0,32	-3	-62	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,89	0,46	-3	-48			
GGB 1,5%	06/30	10Y	106,79	0,77	-4	-70			
GGB 1,875%	02/35	15Y	112,91	0,91	-5	-97	12M	100,03	-0,03
GGB 4%	01/37	17Y	145,26	0,98	-4	-122			
GGB 4,20%	01/42	22Y	158,23	1,11	-4	-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	104	9	66	62	23	93		
10Y	132	-30	63	62	12	106		
15Y	128	-63	48	43	-8	105		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,06	-0,15	-0,03	0,21	0,29	0,47	0,77	0,92	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	635	-0,36	917	-30,74%		
DOW JONES	28.838	0,88	28.538	1,05%	BUND	174,96
S&P 500	3.534	1,64	3.231	9,38%	BOBL	135,42
NASDAQ	11.876	2,56	8.973	32,36%	SCHATZ	112,34
DAX	13.098	-0,31	13.249	-1,14%		
FTSE	5.983	-0,31	7.542	-20,67%	US LONG BOND	174,63
NIKKEI	23.602	0,18	23.657	-0,23%	US 10Y	138,97
BRENT	42,15	1,03	66	-36,14%	US 5Y	125,77
GOLD \$	1.923	-0,01	1.517	26,73%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

