

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	1,135	0,05	USDJPY	107,325	0,02	EURUSD	1,1212	1,23%	
EURGBP	0,9065	0,33	USDGBP	0,7987	0,26	EURGBP	0,84558	7,20%	
EURJPY	121,82	0,08	USDCHF	0,93945	-0,23	EURJPY	121,85	-0,03%	
EURCHF	1,0663	-0,17				EURCHF	1,0853	-1,75%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,503	-0,336	-0,440	-0,330	-0,194	-0,284	
USA	(0,00 / 0,25)	USD	0,175	0,231	0,268	0,345		0,480	
JAPAN	- 0,10	JPY	-0,075	-0,052	-0,049	-0,028			
BANK OF ENGLAND	0,10	GBP	0,075	0,094	0,093	0,223			
SWITZERLAND	-0,75	CHF	-0,768	-0,713	-0,688	-0,638			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,151	0,285	0,622			1,312		
GREEK TREASURY			0,615	1,273	1,358	1,490			
GERMAN TREASURY		-0,662	-0,633	-0,432	-0,241	-0,206	-0,014		
JAPANESE TREAS		-0,129	-0,092	0,033	0,245	0,421	0,600		
U.K TREASURY		-0,117	-0,070	0,156	0,365	0,539	0,630		
ESM TREASURY		-0,506	-0,465	-0,217	0,073	0,227	0,251		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,355	-0,371	-0,335	-0,277	-0,166	-0,001	0,062	0,014
USD SWAP		0,251	0,225	0,321	0,450	0,605	0,749	0,820	0,846
JPY SWAP		-0,029	-0,041	-0,036	-0,014	0,048	0,166	0,258	0,350
GBP SWAP		0,183	0,155	0,206	0,262	0,344	0,419	0,440	0,423
CHF SWAP		-0,657	-0,630	-0,544	-0,440	-0,290	-0,115	-0,075	-0,173

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	108,42	0,24	0	9	3M	100,00	0,02
GGB 3,50%	01/23	3Y	108,08	0,30	2	4			
GGB 3,375%	02/25	5Y	112,57	0,59	2	-2			
GGB 1,875%	07/26	6Y	106,51	0,76	3	-17	6M	99,96	0,08
GGB 2%	04/27	7Y	106,93	0,94	5	0			
GGB 1,5%	06/30	10Y	102,23	1,26	5	-21			
GGB 1,875%	02/35	15Y	107,06	1,34	7	-54	12M	99,90	0,10
GGB 4%	01/37	17Y	136,90	1,47	6	-73			
GGB 4,20%	01/42	22Y	147,13	1,60	5	-72			

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	125	30	78	69	-10	110
10Y	171	9	85	84	4	139
15Y	160	-31	63	55	-30	130

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,02	0,08	0,10	0,34	0,62	0,96	1,27	1,36	1,49

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	623	-1,23	917	-32,07%		
DOW JONES	26.086	0,04	28.538	-8,59%	BUND	175,99
S&P 500	3.155	-0,94	3.231	-2,35%	BOBL	134,65
NASDAQ	10.391	-2,13	8.973	15,80%	SCHATZ	112,045
DAX	12.621	-1,40	13.249	-4,74%		
FTSE	6.149	-0,44	7.542	-18,47%	US LONG BOND	180,06
NIKKEI	22.587	-0,87	23.657	-4,52%	US 10Y	139,33
BRENT	42,31	-0,96	66	-35,89%	US 5Y	125,75
GOLD \$	1.801	-0,07	1.517	18,75%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

