

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	1,184	-0,17	USDJPY	105,625	0,02	EURUSD	1,1212	5,63%	
EURGBP	0,9003	-0,49	USDGBP	0,76015	-0,31	EURGBP	0,84558	6,47%	
EURJPY	125,1	-0,14	USDCHF	0,90985	0,15	EURJPY	121,85	2,66%	
EURCHF	1,0776	-0,01				EURCHF	1,0853	-0,71%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,521	-0,336	-0,472	-0,421	-0,194	-0,338	
USA	(0,00 / 0,25)	USD	0,149	0,221	0,249	0,306		0,451	
JAPAN	- 0,10	JPY	-0,068	-0,058	-0,053	-0,028			
BANK OF ENGLAND	0,10	GBP	0,060	0,077	0,077	0,148			
SWITZERLAND	-0,75	CHF	-0,780	-0,740	-0,704	-0,656			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,113	0,211	0,533			1,203		
GREEK TREASURY			0,420	1,046	1,198	1,366			
GERMAN TREASURY		-0,699	-0,700	-0,520	-0,329	-0,296	-0,104		
JAPANESE TREAS		-0,102	-0,105	0,020	0,231	0,386	0,554		
U.K TREASURY		-0,051	-0,097	0,119	0,347	0,528	0,641		
ESM TREASURY		-0,537	-0,502	-0,268	0,023	0,172	0,193		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,423	-0,420	-0,388	-0,335	-0,230	-0,064	-0,002	-0,054
USD SWAP		0,213	0,191	0,259	0,377	0,532	0,684	0,757	0,789
JPY SWAP		-0,033	-0,051	-0,050	-0,031	0,025	0,124	0,198	0,274
GBP SWAP		0,127	0,118	0,167	0,223	0,305	0,396	0,432	0,433
CHF SWAP		-0,662	-0,620	-0,528	-0,433	-0,310	-0,168	-0,140	-0,253

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	108,49	0,07	-2	-8	3M	100,00	-0,02
GGB 3,50%	01/23	3Y	108,25	0,16	-1	-10			
GGB 3,375%	02/25	5Y	113,29	0,40	-1	-21			
GGB 1,875%	07/26	6Y	107,65	0,56	-1	-37	6M	99,98	0,03
GGB 2%	04/27	7Y	108,18	0,74	-1	-20			
GGB 1,5%	06/30	10Y	104,34	1,03	-1	-44			
GGB 1,875%	02/35	15Y	109,19	1,18	-1	-70	12M	99,94	0,07
GGB 4%	01/37	17Y	138,87	1,35	0	-85			
GGB 4,20%	01/42	22Y	149,82	1,48	0	-84			

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	112	17	68	62	-2	99
10Y	157	-5	76	74	10	126
15Y	153	-38	62	54	-18	124

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,02	0,03	0,07	0,21	0,42	0,77	1,05	1,20	1,37

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	642	0,66	917	-29,99%		
DOW JONES	27.202	1,39	28.538	-4,68%	BUND	177,28
S&P 500	3.328	0,64	3.231	3,00%	BOBL	135,04
NASDAQ	10.998	0,52	8.973	22,57%	SCHATZ	112,12
DAX	12.752	0,72	13.249	-3,75%		
FTSE	6.061	-0,72	7.542	-19,64%	US LONG BOND	182,28
NIKKEI	22.418	-0,43	23.657	-5,24%	US 10Y	140,14
BRENT	45,23	0,13	66	-31,47%	US 5Y	126,12
GOLD \$	2.044	0,31	1.517	34,77%	US 2Y	110,47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

