

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	1,182	-0,51	USDJPY	105,65	0,10	EURUSD	1,1212	5,38%	
EURGBP	0,9027	-0,10	USDGBP	0,76395	0,39	EURGBP	0,84558	6,75%	
EURJPY	124,84	-0,42	USDCHF	0,91405	0,47	EURJPY	121,85	2,45%	
EURCHF	1,08	-0,04				EURCHF	1,0853	-0,49%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,512	-0,336	-0,474	-0,417	-0,194	-0,340	
USA	(0,00 / 0,25)	USD	0,154	0,223	0,242	0,298		0,444	
JAPAN	- 0,10	JPY	-0,071	-0,062	-0,055	-0,030			
BANK OF ENGLAND	0,10	GBP	0,061	0,071	0,072	0,144			
SWITZERLAND	-0,75	CHF	-0,779	-0,738	-0,701	-0,653			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,113	0,207	0,526			1,183		
GREEK TREASURY			0,410	1,019	1,187	1,355			
GERMAN TREASURY		-0,691	-0,708	-0,530	-0,340	-0,306	-0,116		
JAPANESE TREAS		-0,116	-0,097	0,012	0,229	0,386	0,553		
U.K TREASURY		-0,033	-0,081	0,115	0,344	0,525	0,642		
ESM TREASURY		-0,541	-0,507	-0,277	0,015	0,165	0,185		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,424	-0,425	-0,395	-0,343	-0,239	-0,073	-0,010	-0,062
USD SWAP		0,221	0,200	0,268	0,382	0,533	0,684	0,757	0,789
JPY SWAP		-0,034	-0,049	-0,049	-0,032	0,023	0,123	0,197	0,276
GBP SWAP		0,114	0,114	0,168	0,221	0,301	0,387	0,420	0,418
CHF SWAP		-0,659	-0,632	-0,553	-0,460	-0,338	-0,194	-0,165	-0,268

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	108,48	0,07	0	-8	3M	100,00	-0,02
GGB 3,50%	01/23	3Y	108,27	0,14	0	-12			
GGB 3,375%	02/25	5Y	113,36	0,38	0	-22			
GGB 1,875%	07/26	6Y	107,81	0,54	-1	-40	6M	99,98	0,03
GGB 2%	04/27	7Y	108,37	0,72	0	-22			
GGB 1,5%	06/30	10Y	104,58	1,01	0	-46			
GGB 1,875%	02/35	15Y	109,37	1,17	0	-71	12M	99,94	0,07
GGB 4%	01/37	17Y	139,08	1,34	0	-86			
GGB 4,20%	01/42	22Y	149,99	1,47	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	66	61	-2	98
10Y	155	-7	74	71	8	125
15Y	153	-38	62	53	-17	125

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,02	0,03	0,07	0,21	0,41	0,74	1,02	1,19	1,36

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	639	-0,25	917	-30,32%		
DOW JONES	27.387	0,68	28.538	-4,03%	BUND	177,59
S&P 500	3.349	0,64	3.231	3,66%	BOBL	135,14
NASDAQ	11.108	1,00	8.973	23,79%	SCHATZ	112,12
DAX	12.561	-0,24	13.249	-5,19%		
FTSE	6.014	-0,21	7.542	-20,26%	US LONG BOND	182,56
NIKKEI	22.330	-0,39	23.657	-5,61%	US 10Y	140,22
BRENT	44,76	-0,73	66	-32,18%	US 5Y	126,14
GOLD \$	2.058	-0,29	1.517	35,63%	US 2Y	110,47

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

