

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	0,46	USDJPY	106,81	-0,07	EURUSD	1,1212	5,58%	
EURGBP	0,9048	0,07	USDGBP	0,76435	-0,39	EURGBP	0,84558	7,01%	
EURJPY	126,44	0,37	USDCHF	0,90975	-0,25	EURJPY	121,85	3,76%	
EURCHF	1,0769	0,19				EURCHF	1,0853	-0,77%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,511	-0,336	-0,486	-0,428	-0,194	-0,353	
USA	(0,00 / 0,25)	USD	0,164	0,224	0,254	0,337		0,458	
JAPAN	- 0,10	JPY	-0,080	-0,060	-0,052	-0,027			
BANK OF ENGLAND	0,10	GBP	0,061	0,076	0,067	0,125			
SWITZERLAND	-0,75	CHF	-0,783	-0,746	-0,706	-0,653			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,288	0,664			1,348		
GREEK TREASURY			0,432	1,088	1,258	1,434			
GERMAN TREASURY		-0,658	-0,653	-0,451	-0,251	-0,211	-0,009		
JAPANESE TREAS		-0,111	-0,081	0,035	0,253	0,415	0,594		
U.K TREASURY		0,006	-0,011	0,226	0,459	0,633	0,760		
ESM TREASURY		-0,525	-0,475	-0,222	0,086	0,246	0,271		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,428	-0,406	-0,365	-0,300	-0,183	-0,005	0,065	0,024
USD SWAP		0,242	0,243	0,331	0,468	0,646	0,818	0,902	0,944
JPY SWAP		-0,021	-0,032	-0,030	-0,009	0,049	0,160	0,245	0,339
GBP SWAP		0,123	0,153	0,230	0,302	0,398	0,497	0,537	0,544
CHF SWAP		-0,652	-0,595	-0,503	-0,398	-0,263	-0,108	-0,083	-0,180

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	108,37	0,09	-1	-6	3M	100,00	-0,03
GGB 3,50%	01/23	3Y	108,18	0,16	-1	-10			
GGB 3,375%	02/25	5Y	113,18	0,41	-1	-20			
GGB 1,875%	07/26	6Y	107,59	0,57	-1	-37	6M	100,00	-0,01
GGB 2%	04/27	7Y	107,90	0,78	-1	-16			
GGB 1,5%	06/30	10Y	103,92	1,08	0	-39			
GGB 1,875%	02/35	15Y	108,42	1,24	0	-64	12M	99,94	0,07
GGB 4%	01/37	17Y	137,69	1,42	0	-79			
GGB 4,20%	01/42	22Y	148,41	1,53	0	-78			

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	109	14	67	61	-1	98		
10Y	154	-8	78	76	13	126		
15Y	151	-40	66	59	-11	125		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	-0,01	0,07	0,21	0,43	0,82	1,09	1,26	1,43

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	633	-0,31	917	-30,97%		
DOW JONES	27.977	1,05	28.538	-1,97%	BUND	176,23
S&P 500	3.380	1,40	3.231	4,62%	BOBL	134,76
NASDAQ	11.012	2,13	8.973	22,73%	SCHATZ	112,035
DAX	13.047	-0,09	13.249	-1,52%		
FTSE	6.225	-0,87	7.542	-17,46%	US LONG BOND	179,13
NIKKEI	23.250	1,78	23.657	-1,72%	US 10Y	139,31
BRENT	45,36	-0,15	66	-31,27%	US 5Y	125,76
GOLD \$	1.931	0,81	1.517	27,31%	US 2Y	110,38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

