

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	1,165	-0,08	USDJPY	105,385	0,02	EURUSD	1,1212	3,92%	
EURGBP	0,9154	-0,10	USDGBP	0,78565	-0,03	EURGBP	0,84558	8,25%	
EURJPY	122,79	-0,09	USDCHF	0,92525	0,15	EURJPY	121,85	0,77%	
EURCHF	1,0781	0,06				EURCHF	1,0853	-0,67%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,526	-0,336	-0,508	-0,473	-0,194	-0,438	
USA	(0,00 / 0,25)	USD	0,151	0,186	0,223	0,275		0,377	
JAPAN	- 0,10	JPY	-0,119	-0,081	-0,100	-0,039			
BANK OF ENGLAND	0,10	GBP	0,049	0,059	0,066	0,090			
SWITZERLAND	-0,75	CHF	-0,806	-0,770	-0,760	-0,723			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,135	0,271	0,668			1,406		
GREEK TREASURY			0,408	1,023	1,168	1,292			
GERMAN TREASURY		-0,718	-0,727	-0,523	-0,314	-0,282	-0,076		
JAPANESE TREAS		-0,136	-0,118	0,011	0,224	0,397	0,596		
U.K TREASURY		-0,050	-0,070	0,212	0,445	0,728	0,769		
ESM TREASURY		-0,598	-0,548	-0,278	0,035	0,201	0,229		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,483	-0,484	-0,437	-0,366	-0,236	-0,053	0,021	-0,012
USD SWAP		0,229	0,234	0,332	0,477	0,681	0,890	0,996	1,053
JPY SWAP		-0,046	-0,063	-0,058	-0,039	0,018	0,131	0,222	0,323
GBP SWAP		0,072	0,101	0,180	0,262	0,378	0,500	0,551	0,560
CHF SWAP		-0,726	-0,693	-0,600	-0,493	-0,345	-0,195	-0,158	-0,245

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	107,86	0,10	0	-5	3M	100,00	0,03
GGB 3,50%	01/23	3Y	107,82	0,15	0	-11			
GGB 3,375%	02/25	5Y	112,91	0,40	0	-21			
GGB 1,875%	07/26	6Y	107,96	0,48	0	-46	6M	100,01	-0,03
GGB 2%	04/27	7Y	108,44	0,68	0	-26			
GGB 1,5%	06/30	10Y	104,45	1,02	1	-45			
GGB 1,875%	02/35	15Y	109,50	1,15	0	-73	12M	99,99	0,01
GGB 4%	01/37	17Y	139,90	1,28	0	-92			
GGB 4,20%	01/42	22Y	151,00	1,41	0	-90			

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	114	19	73	65	14	103
10Y	155	-7	80	78	15	128
15Y	148	-43	64	57	-8	125

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,03	-0,03	0,01	0,21	0,41	0,70	1,02	1,17	1,29

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	617	-0,89	917	-32,74%		
DOW JONES	26.763	-1,92	28.538	-6,22%	BUND	174,56
S&P 500	3.237	-2,37	3.231	0,18%	BOBL	135,27
NASDAQ	10.633	-3,02	8.973	18,50%	SCHATZ	112,33
DAX	12.567	-0,60	13.249	-5,15%		
FTSE	5.856	-0,73	7.542	-22,35%	US LONG BOND	176,75
NIKKEI	23.088	-1,11	23.657	-2,41%	US 10Y	139,55
BRENT	41,44	-0,79	66	-37,21%	US 5Y	126,03
GOLD \$	1.853	-0,54	1.517	22,17%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

