

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	1,179	-0,27	USDJPY	105,485	-0,12	EURUSD	1,1212	5,19%	
EURGBP	0,906	-0,09	USDGBP	0,76825	0,22	EURGBP	0,84558	7,14%	
EURJPY	124,41	-0,40	USDCHF	0,91075	0,06	EURJPY	121,85	2,10%	
EURCHF	1,0741	-0,27				EURCHF	1,0853	-1,04%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,526	-0,336	-0,509	-0,486	-0,194	-0,463	
USA	(0,00 / 0,25)	USD	0,145	0,178	0,224	0,246		0,348	
JAPAN	- 0,10	JPY	-0,082	-0,074	-0,101	-0,057			
BANK OF ENGLAND	0,10	GBP	0,046	0,058	0,050	0,074			
SWITZERLAND	-0,75	CHF	-0,796	-0,762	-0,762	-0,720			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,153	0,337	0,774			1,572		
GREEK TREASURY			0,317	0,841	0,985	1,047			
GERMAN TREASURY		-0,722	-0,738	-0,539	-0,341	-0,312	-0,110		
JAPANESE TREAS		-0,127	-0,091	0,032	0,251	0,406	0,644		
U.K TREASURY		-0,028	-0,035	0,275	0,519	0,801	0,850		
ESM TREASURY		-0,619	-0,563	-0,289	0,032	0,199	0,216		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,499	-0,498	-0,446	-0,369	-0,232	-0,042	0,037	0,012
USD SWAP		0,220	0,275	0,412	0,582	0,804	1,040	1,149	1,229
JPY SWAP		-0,048	-0,049	-0,036	-0,011	0,050	0,174	0,275	0,394
GBP SWAP		0,052	0,117	0,213	0,306	0,433	0,565	0,622	0,637
CHF SWAP		-0,733	-0,698	-0,608	-0,497	-0,343	-0,173	-0,125	-0,213

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	107,80	0,03	-1	-12	3M	100,01	-0,02
GGB 3,50%	01/23	3Y	107,87	0,07	-2	-19			
GGB 3,375%	02/25	5Y	113,22	0,30	-2	-30			
GGB 1,875%	07/26	6Y	108,69	0,35	-3	-59	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,59	0,50	-3	-44			
GGB 1,5%	06/30	10Y	106,16	0,83	-3	-64			
GGB 1,875%	02/35	15Y	112,09	0,97	-4	-91	12M	100,10	-0,11
GGB 4%	01/37	17Y	144,34	1,03	-6	-117			
GGB 4,20%	01/42	22Y	156,76	1,17	-5	-114			

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	106	11	66	63	23	95		
10Y	138	-24	68	67	14	112		
15Y	133	-58	52	47	-8	109		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,02	-0,15	-0,11	0,21	0,32	0,52	0,84	0,99	1,05

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	-1,50	917	-30,02%		
DOW JONES	28.587	0,57	28.538	0,17%	BUND	174,76
S&P 500	3.477	0,88	3.231	7,62%	BOBL	135,35
NASDAQ	11.580	1,39	8.973	29,05%	SCHATZ	112,32
DAX	13.100	0,37	13.249	-1,13%		
FTSE	6.016	-0,01	7.542	-20,23%	US LONG BOND	174,16
NIKKEI	23.559	-0,26	23.657	-0,42%	US 10Y	138,83
BRENT	42,39	-1,07	66	-35,77%	US 5Y	125,71
GOLD \$	1.922	-0,43	1.517	26,70%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

