

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	1,180	-0,15	USDJPY	105,395	0,12	EURUSD	1,1212	5,22%
EURGBP	0,8875	-0,30	USDGBP	0,75225	-0,15	EURGBP	0,84558	4,96%
EURJPY	124,34	-0,06	USDCHF	0,91665	0,17	EURJPY	121,85	2,04%
EURCHF	1,0814	-0,01				EURCHF	1,0853	-0,36%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,539	-0,336	-0,516	-0,511	-0,194	-0,483
USA	(0,00 / 0,25)	USD	0,130	0,170	0,205	0,242		0,333
JAPAN	- 0,10	JPY	-0,098	-0,077	-0,102	-0,062		
BANK OF ENGLAND	0,10	GBP	0,043	0,041	0,043	0,064		
SWITZERLAND	-0,75	CHF	-0,807	-0,791	-0,776	-0,734		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,181	0,454	0,975			1,742
GREEK TREASURY		0,233	0,845	1,059	1,131	
GERMAN TREASURY	-0,711	-0,692	-0,475	-0,270	-0,239	-0,035
JAPANESE TREAS	-0,123	-0,091	0,041	0,242	0,414	0,658
U.K TREASURY	0,002	0,063	0,434	0,684	0,975	1,030
ESM TREASURY	-0,614	-0,551	-0,268	0,080	0,243	0,269

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,506	-0,483	-0,412	-0,317	-0,161	0,043	0,131	0,115
USD SWAP	0,219	0,315	0,524	0,720	0,994	1,212	1,355	1,396
JPY SWAP	-0,050	-0,049	-0,033	-0,006	0,058	0,182	0,283	0,407
GBP SWAP	0,055	0,178	0,319	0,441	0,597	0,742	0,804	0,826
CHF SWAP	-0,728	-0,665	-0,540	-0,400	-0,228	-0,043	0,006	-0,075

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	107,57	-0,04	0	-19	3M	100,06	-0,24
GGB 3,50%	01/23	3Y	107,79	-0,02	0	-28			
GGB 3,375%	02/25	5Y	113,35	0,22	0	-39			
GGB 1,875%	07/26	6Y	108,53	0,36	0	-58	6M	100,07	-0,15
GGB 2%	04/27	7Y	109,64	0,48	0	-46			
GGB 1,5%	06/30	10Y	106,09	0,84	0	-63			
GGB 1,875%	02/35	15Y	110,92	1,04	0	-84	12M	100,08	-0,10
GGB 4%	01/37	17Y	142,56	1,12	0	-109			
GGB 4,20%	01/42	22Y	155,75	1,21	0	-111			

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	93	-3	53	59	4	83
10Y	132	-30	65	68	6	108
15Y	133	-58	55	53	-8	112

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	-0,15	-0,10	0,21	0,23	0,49	0,85	1,06	1,13

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	660	1,20	917	-28,07%		
DOW JONES	29.421	0,90	28.538	3,09%	BUND	173,84
S&P 500	3.546	-0,14	3.231	9,73%	BOBL	135,07
NASDAQ	11.554	-1,37	8.973	28,76%	SCHATZ	112,29
DAX	13.196	0,25	13.249	-0,40%		
FTSE	6.321	0,38	7.542	-16,19%	US LONG BOND	169,69
NIKKEI	25.350	1,78	23.657	7,15%	US 10Y	137,28
BRENT	44,78	2,68	66	-32,15%	US 5Y	125,16
GOLD \$	1.879	0,08	1.517	23,85%	US 2Y	110,34

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

