

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	1,121	0,28	USDJPY	106,925	0,03	EURUSD	1,1212	-0,03%	
EURGBP	0,9024	-0,32	USDGBP	0,80505	-0,58	EURGBP	0,84558	6,72%	
EURJPY	119,85	0,31	USDCHF	0,9503	-0,21	EURJPY	121,85	-1,65%	
EURCHF	1,0652	0,06				EURCHF	1,0853	-1,86%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,407	-0,234	-0,194	-0,169	
USA	(0,00 / 0,25)	USD	0,190	0,267	0,305	0,415		0,576	
JAPAN	- 0,10	JPY	-0,086	-0,057	-0,048	-0,009			
BANK OF ENGLAND	0,10	GBP	0,103	0,142	0,165	0,314			
SWITZERLAND	-0,75	CHF	-0,762	-0,703	-0,661	-0,589			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,188	0,327	0,691			1,456		
GREEK TREASURY			0,701	1,277	1,354	1,466			
GERMAN TREASURY		-0,680	-0,662	-0,425	-0,327	-0,189	0,011		
JAPANESE TREAS		-0,128	-0,109	0,012	0,233	0,388	0,567		
U.K TREASURY		-0,061	-0,011	0,213	0,455	0,626	0,708		
ESM TREASURY		-0,508	-0,466	-0,201	0,095	0,258	0,284		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,317	-0,373	-0,335	-0,270	-0,153	0,019	0,090	0,052
USD SWAP		0,293	0,264	0,362	0,501	0,672	0,838	0,919	0,960
JPY SWAP		-0,016	-0,032	-0,029	-0,005	0,056	0,168	0,250	0,334
GBP SWAP		0,253	0,206	0,255	0,309	0,385	0,463	0,485	0,464
CHF SWAP		-0,621	-0,608	-0,537	-0,445	-0,295	-0,115	-0,070	-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	108,50	0,32	1	16	3M	99,94	0,28
GGB 3,50%	01/23	3Y	108,11	0,36	0	10			
GGB 3,375%	02/25	5Y	112,32	0,67	-1	6			
GGB 1,875%	07/26	6Y	106,08	0,85	-1	-9	6M	99,93	0,15
GGB 2%	04/27	7Y	106,92	0,95	-1	1			
GGB 1,5%	06/30	10Y	102,17	1,27	0	-20			
GGB 1,875%	02/35	15Y	107,15	1,33	0	-55	12M	99,79	0,21
GGB 4%	01/37	17Y	137,45	1,45	-1	-76			
GGB 4,20%	01/42	22Y	147,31	1,59	0	-72			

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	136	41	81	74	4	119
10Y	170	8	80	76	-6	138
15Y	168	-23	56	60	-39	126

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,15	0,21	0,40	0,70	0,98	1,28	1,35	1,47

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	667	-0,17	917	-27,24%		
DOW JONES	25.871	-0,80	28.538	-9,34%	BUND	175,75
S&P 500	3.098	-0,56	3.231	-4,12%	BOBL	134,68
NASDAQ	9.946	0,03	8.973	10,85%	SCHATZ	112,11
DAX	12.320	-0,09	13.249	-7,01%		
FTSE	6.275	-0,28	7.542	-16,80%	US LONG BOND	177,34
NIKKEI	22.437	-0,18	23.657	-5,16%	US 10Y	138,75
BRENT	42,34	0,36	66	-35,85%	US 5Y	125,46
GOLD \$	1.748	0,24	1.517	15,23%	US 2Y	110,34

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

