

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	1,088	-0,28	USDJPY	107,78	0,31	EURUSD	1,1212	-2,97%	
EURGBP	0,8712	-0,03	USDGBP	0,8008	0,29	EURGBP	0,84558	3,03%	
EURJPY	117,26	0,01	USDCHF	0,96715	0,26	EURJPY	121,85	-3,77%	
EURCHF	1,0521	-0,04				EURCHF	1,0853	-3,06%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,404	-0,336	-0,248	-0,195	-0,194	-0,105	
USA	(0,00 / 0,25)	USD	0,794	1,042	1,176	1,159		1,026	
JAPAN	- 0,10	JPY	-0,091	-0,047	-0,018	0,012			
BANK OF ENGLAND	0,10	GBP	0,244	0,485	0,666	0,750			
SWITZERLAND	-0,75	CHF	-0,733	-0,682	-0,585	-0,532			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,203	0,354	0,647			1,277		
GREEK TREASURY			1,625	2,072	2,104	2,156			
GERMAN TREASURY		-0,672	-0,627	-0,435	-0,314	-0,206	-0,042		
JAPANESE TREAS		-0,142	-0,103	0,017	0,245	0,360	0,477		
U.K TREASURY		0,058	0,152	0,314	0,517	0,642	0,695		
ESM TREASURY		-0,337	-0,244	-0,045	0,236	0,349	0,359		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,245	-0,284	-0,230	-0,161	-0,046	0,109	0,153	0,066
USD SWAP		0,525	0,401	0,477	0,588	0,717	0,819	0,874	0,900
JPY SWAP		-0,013	-0,044	-0,040	-0,019	0,043	0,151	0,227	0,304
GBP SWAP		0,570	0,460	0,490	0,528	0,576	0,605	0,594	0,534
CHF SWAP		-0,595	-0,605	-0,518	-0,403	-0,245	-0,102	-0,076	-0,168

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	107,25	1,14	0	98	3M	99,93	0,25
GGB 3,50%	01/23	3Y	105,63	1,42	-3	116			
GGB 3,45%	04/24	4Y	107,19	1,56	1	107			
GGB 1,875%	07/26	6Y	100,80	1,74	-3	80	6M	99,85	0,38
GGB 2%	04/27	7Y	100,04	2,00					
GGB 3,875%	03/29	9Y	114,87	2,03	-1	60			
GGB 1,875%	02/35	15Y	97,69	2,06	-1	15	12M	99,79	0,23
GGB 4%	01/37	17Y	126,29	2,12	-1	-8			
GGB 4,20%	01/42	22Y	132,87	2,27	-2				

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	225	130	125	106	30	190
10Y	251	89	120	109	28	200
15Y	242	51	89	91	-3	178

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,25	0,38	0,23	1,4	1,63	2,00	2,07	2,10	2,16

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	613	0,88	917	-33,16%		
DOW JONES	23.504	-1,86	28.538	-17,64%	BUND	172,23
S&P 500	2.783	-2,20	3.231	-13,85%	BOBL	135,11
NASDAQ	8.393	-1,44	8.973	-6,46%	SCHATZ	112,155
DAX	10.421	1,38	13.249	-21,34%		
FTSE	5.618	0,36	7.542	-25,52%	US LONG BOND	180,16
NIKKEI	19.290	-1,33	23.657	-18,46%	US 10Y	138,98
BRENT	27,65	-0,14	66	-58,11%	US 5Y	125,45
GOLD \$	1.723	0,36	1.517	13,60%	US 2Y	110,21

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

