

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	1,082	-0,35	USDJPY	107,395	-0,23	EURUSD	1,1212	-3,47%	
EURGBP	0,8732	0,00	USDGBP	0,80675	0,32	EURGBP	0,84558	3,27%	
EURJPY	116,24	-0,58	USDCHF	0,97135	0,36	EURJPY	121,85	-4,60%	
EURCHF	1,0514	0,00				EURCHF	1,0853	-3,12%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,434	-0,336	-0,243	-0,195	-0,194	-0,105		
USA	(0,00 / 0,25)	USD	0,673	0,952	1,109	1,103		0,982		
JAPAN	- 0,10	JPY	-0,069	-0,036	-0,004	0,022				
BANK OF ENGLAND	0,10	GBP	0,254	0,480	0,660	0,724				
SWITZERLAND	-0,75	CHF	-0,721	-0,666	-0,586	-0,530				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,197	0,342	0,607			1,207		
GREEK TREASURY			1,729	2,222	2,241	2,280			
GERMAN TREASURY		-0,671	-0,642	-0,465	-0,330	-0,214	-0,051		
JAPANESE TREAS		-0,117	-0,093	0,022	0,246	0,360	0,487		
U.K TREASURY		0,078	0,179	0,316	0,515	0,635	0,683		
ESM TREASURY		-0,313	-0,236	-0,048	0,223	0,339	0,347		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,210	-0,253	-0,223	-0,165	-0,060	0,094	0,140	0,054
USD SWAP		0,561	0,400	0,463	0,560	0,675	0,768	0,813	0,833
JPY SWAP		-0,008	-0,039	-0,042	-0,021	0,044	0,156	0,236	0,313
GBP SWAP		0,573	0,455	0,482	0,512	0,548	0,570	0,553	0,482
CHF SWAP		-0,630	-0,648	-0,548	-0,425	-0,265	-0,120	-0,098	-0,188

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	106,80	1,32	-11	117	3M	99,93	0,25	
GGB 3,50%	01/23	3Y	105,21	1,56	-11	130				
GGB 3,45%	04/24	4Y	106,72	1,68	-7	119				
GGB 1,875%	07/26	6Y	100,03	1,87	-2	93	6M	99,85	0,39	
GGB 2%	04/27	7Y	99,29	2,11	-1	9				
GGB 3,875%	03/29	9Y	113,52	2,18	-2	75				
GGB 1,875%	02/35	15Y	95,90	2,20	-3	29	12M	99,79	0,23	
GGB 4%	01/37	17Y	124,24	2,25	-2	5				
GGB 4,20%	01/42	22Y	130,95	2,36	-4					

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		237	142	136	111	21	200		
10Y		269	107	135	118	25	216		
15Y		257	66	104	101	-4	192		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,25	0,39	0,23	1,6	1,73	2,11	2,22	2,24	2,28

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	595	-1,92	917	-35,10%		
DOW JONES	23.650	-2,44	28.538	-17,13%	BUND	172,63
S&P 500	2.823	-1,79	3.231	-12,62%	BOBL	135,15
NASDAQ	8.561	-1,03	8.973	-4,59%	SCHATZ	112,135
DAX	10.437	-2,24	13.249	-21,23%		
FTSE	5.696	-2,02	7.542	-24,48%	US LONG BOND	181,41
NIKKEI	19.281	-1,97	23.657	-18,50%	US 10Y	139,23
BRENT	22,94	-10,29	66	-65,24%	US 5Y	125,52
GOLD \$	1.693	-0,15	1.517	11,60%	US 2Y	110,20

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

