

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	0,17	USDJPY	107,625	-0,13	EURUSD	1,1212	-3,00%	
EURGBP	0,8791	-0,48	USDGBP	0,8083	-0,64	EURGBP	0,84558	3,96%	
EURJPY	117,06	0,01	USDCHF	0,96775	-0,17	EURJPY	121,85	-3,94%	
EURCHF	1,0526	-0,08				EURCHF	1,0853	-3,02%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,425	-0,336	-0,233	-0,178	-0,194	-0,078		
USA	(0,00 / 0,25)	USD	0,667	0,941	1,098	1,076		0,982		
JAPAN	- 0,10	JPY	-0,063	-0,035	-0,006	0,021				
BANK OF ENGLAND	0,10	GBP	0,267	0,476	0,652	0,720				
SWITZERLAND	-0,75	CHF	-0,727	-0,686	-0,586	-0,564				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,201	0,345	0,581			1,175		
GREEK TREASURY			2,189	2,591	2,570	2,605			
GERMAN TREASURY		-0,685	-0,644	-0,453	-0,321	-0,208	-0,047		
JAPANESE TREAS		-0,132	-0,111	0,002	0,213	0,327	0,450		
U.K TREASURY		0,066	0,169	0,309	0,489	0,594	0,636		
ESM TREASURY		-0,276	-0,198	-0,011	0,256	0,368	0,375		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,154	-0,210	-0,186	-0,129	-0,023	0,127	0,170	0,080
USD SWAP		0,534	0,390	0,455	0,544	0,650	0,746	0,789	0,810
JPY SWAP		-0,005	-0,044	-0,049	-0,054	0,027	0,133	0,205	0,271
GBP SWAP		0,570	0,454	0,480	0,506	0,539	0,549	0,523	0,441
CHF SWAP		-0,610	-0,630	-0,530	-0,410	-0,245	-0,098	-0,080	-0,170

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	105,76	1,76	21	161	3M	99,93	0,27	
GGB 3,50%	01/23	3Y	103,89	2,04	17	178				
GGB 3,45%	04/24	4Y	105,21	2,06	18	157				
GGB 1,875%	07/26	6Y	98,34	2,16	10	122	6M	99,84	0,40	
GGB 2%	04/27	7Y	97,33	2,42	12	148				
GGB 3,875%	03/29	9Y	110,58	2,53	7	110				
GGB 1,875%	02/35	15Y	92,08	2,52	15	64	12M	99,79	0,23	
GGB 4%	01/37	17Y	119,24	2,57	15	37				
GGB 4,20%	01/42	22Y	125,23	2,66	14	35				

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		283	188	164	137	39	241		
10Y		304	142	143	129	34	247		
15Y		289	98	109	108	5	219		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,27	0,40	0,23	2,0	2,19	2,46	2,59	2,57	2,61

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	597	1,08	917	-34,85%		
DOW JONES	23.019	-2,67	28.538	-19,34%	BUND	172,39
S&P 500	2.737	-3,07	3.231	-15,30%	BOBL	135,16
NASDAQ	8.263	-3,48	8.973	-7,91%	SCHATZ	112,16
DAX	10.347	0,95	13.249	-21,90%		
FTSE	5.722	1,43	7.542	-24,13%	US LONG BOND	181,97
NIKKEI	19.138	-0,74	23.657	-19,10%	US 10Y	139,20
BRENT	19,50	0,88	66	-70,45%	US 5Y	125,46
GOLD \$	1.695	0,52	1.517	11,73%	US 2Y	110,21

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

