

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	1,086	0,35	USDJPY	106,52	-0,33	EURUSD	1,1212	-3,15%	
EURGBP	0,8745	0,44	USDGBP	0,80545	0,06	EURGBP	0,84558	3,42%	
EURJPY	115,66	0,03	USDCHF	0,97305	-0,19	EURJPY	121,85	-5,08%	
EURCHF	1,0565	0,16				EURCHF	1,0853	-2,65%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,432	-0,336	-0,232	-0,163	-0,194	-0,114	
USA	(0,00 / 0,25)	USD	0,438	0,764	0,841	0,893		0,925	
JAPAN	- 0,10	JPY	-0,044	-0,027	0,003	0,028			
BANK OF ENGLAND	0,10	GBP	0,219	0,433	0,642	0,704			
SWITZERLAND	-0,75	CHF	-0,717	-0,680	-0,579	-0,550			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,197	0,351	0,588			1,174		
GREEK TREASURY			1,767	2,185	2,186	2,273			
GERMAN TREASURY		-0,715	-0,677	-0,492	-0,369	-0,251	-0,089		
JAPANESE TREAS		-0,172	-0,160	-0,038	0,172	0,298	0,427		
U.K TREASURY		0,040	0,138	0,268	0,465	0,582	0,616		
ESM TREASURY		-0,384	-0,297	-0,087	0,186	0,294	0,295		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,252	-0,309	-0,271	-0,205	-0,087	0,064	0,103	-0,002
USD SWAP		0,413	0,337	0,407	0,496	0,599	0,690	0,730	0,744
JPY SWAP		-0,027	-0,066	-0,069	-0,051	0,009	0,116	0,190	0,254
GBP SWAP		0,528	0,417	0,444	0,474	0,512	0,534	0,517	0,450
CHF SWAP		-0,643	-0,665	-0,585	-0,463	-0,303	-0,158	-0,138	-0,240

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	106,53	1,40	-1	124	3M	99,94	0,23
GGB 3,50%	01/23	3Y	105,08	1,59	0	133			
GGB 3,45%	04/24	4Y	106,51	1,71	1	123			
GGB 1,875%	07/26	6Y	100,01	1,87	1	93	6M	99,88	0,33
GGB 2%	04/27	7Y	100,00	2,00	1	106			
GGB 3,875%	03/29	9Y	113,71	2,16	1	73			
GGB 1,875%	02/35	15Y	96,53	2,15	1	27	12M	99,76	0,28
GGB 4%	01/37	17Y	124,46	2,23	1	3			
GGB 4,20%	01/42	22Y	131,83	2,32	0	1			

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	244	149	155	128	52	215
10Y	268	106	135	123	40	221
15Y	256	65	104	104	10	194

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,33	0,28	1,6	1,77	2,04	2,19	2,19	2,27

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	634	-0,14	917	-30,86%		
DOW JONES	24.102	-0,13	28.538	-15,55%	BUND	173,02
S&P 500	2.863	-0,52	3.231	-11,38%	BOBL	135,39
NASDAQ	8.608	-1,40	8.973	-4,07%	SCHATZ	112,195
DAX	10.838	0,40	13.249	-18,20%		
FTSE	6.016	0,96	7.542	-20,23%	US LONG BOND	182,47
NIKKEI	19.771	-0,06	23.657	-16,43%	US 10Y	139,19
BRENT	21,28	4,01	66	-67,76%	US 5Y	125,45
GOLD \$	1.707	-0,07	1.517	12,50%	US 2Y	110,20

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

