

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	-0,40	USDJPY	106,795	0,06	EURUSD	1,1212	-3,11%	
EURGBP	0,8743	-0,25	USDGBP	0,8047	0,12	EURGBP	0,84558	3,39%	
EURJPY	116,01	-0,32	USDCHF	0,96925	0,39	EURJPY	121,85	-4,80%	
EURCHF	1,0528	0,02				EURCHF	1,0853	-3,00%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,460	-0,336	-0,273	-0,170	-0,194	-0,118	
USA	(0,00 / 0,25)	USD	0,303	0,540	0,541	0,713		0,836	
JAPAN	- 0,10	JPY	-0,052	-0,040	-0,011	0,022			
BANK OF ENGLAND	0,10	GBP	0,178	0,395	0,553	0,647			
SWITZERLAND	-0,75	CHF	-0,720	-0,687	-0,595	-0,552			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,186	0,380	0,665			1,324		
GREEK TREASURY		1,677	2,178	2,155	2,273			
GERMAN TREASURY	-0,763	-0,742	-0,534	-0,410	-0,283	-0,099		
JAPANESE TREAS	-0,139	-0,136	-0,019	0,192	0,330	0,446		
U.K TREASURY	0,033	0,095	0,240	0,420	0,536	0,579		
ESM TREASURY	-0,413	-0,362	-0,135	0,163	0,284	0,289		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,264	-0,342	-0,312	-0,240	-0,118	0,046	0,096	0,004
USD SWAP	0,349	0,324	0,416	0,527	0,654	0,772	0,827	0,852
JPY SWAP	-0,023	-0,058	-0,059	-0,040	0,021	0,124	0,197	0,258
GBP SWAP	0,481	0,393	0,421	0,450	0,487	0,509	0,494	0,433
CHF SWAP	-0,635	-0,657	-0,583	-0,468	-0,307	-0,154	-0,135	-0,235

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	106,75	1,29	0	114	3M	99,95	0,19
GGB 3,50%	01/23	3Y	105,55	1,41	-3	115			
GGB 3,45%	04/24	4Y	106,89	1,61	-1	112			
GGB 1,875%	07/26	6Y	100,29	1,83	0	89	6M	99,87	0,36
GGB 2%	04/27	7Y	100,39	1,94	-1	100			
GGB 3,875%	03/29	9Y	113,83	2,14	0	71			
GGB 1,875%	02/35	15Y	97,06	2,11	-2	23	12M	99,77	0,27
GGB 4%	01/37	17Y	124,71	2,22	0	1			
GGB 4,20%	01/42	22Y	132,20	2,30	-1	-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	242	147	160	133	49	211
10Y	271	109	142	131	38	222
15Y	257	66	107	105	1	190

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,19	0,36	0,27	1,4	1,68	1,99	2,18	2,16	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	613	1,71	917	-33,19%		
DOW JONES	23.750	0,11	28.538	-16,78%	BUND	173,56
S&P 500	2.843	0,42	3.231	-12,02%	BOBL	135,73
NASDAQ	8.711	1,23	8.973	-2,92%	SCHATZ	112,27
DAX	10.706	2,29	13.249	-19,19%		
FTSE	5.861	1,86	7.542	-22,29%	US LONG BOND	179,75
NIKKEI	19.619	-2,84	23.657	-17,07%	US 10Y	138,66
BRENT	29,09	6,95	66	-55,92%	US 5Y	125,28
GOLD \$	1.698	-0,25	1.517	11,92%	US 2Y	110,19

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

