

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	1,079	-0,06	USDJPY	106,405	0,26	EURUSD	1,1212	-3,78%	
EURGBP	0,8727	-0,18	USDGBP	0,80885	-0,15	EURGBP	0,84558	3,21%	
EURJPY	114,8	0,24	USDCHF	0,97605	0,11	EURJPY	121,85	-5,79%	
EURCHF	1,0531	0,07				EURCHF	1,0853	-2,97%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,469	-0,336	-0,297	-0,165	-0,194	-0,108	
USA	(0,00 / 0,25)	USD	0,247	0,413	0,474	0,700		0,831	
JAPAN	- 0,10	JPY	-0,057	-0,044	-0,021	0,016			
BANK OF ENGLAND	0,10	GBP	0,173	0,308	0,450	0,621			
SWITZERLAND	-0,75	CHF	-0,720	-0,688	-0,587	-0,543			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,178	0,372	0,704			1,403		
GREEK TREASURY		1,781	2,255	2,208	2,282			
GERMAN TREASURY	-0,736	-0,708	-0,496	-0,356	-0,222	-0,041		
JAPANESE TREAS	-0,139	-0,110	0,005	0,214	0,349	0,467		
U.K TREASURY	0,016	0,090	0,247	0,436	0,543	0,584		
ESM TREASURY	-0,379	-0,348	-0,047	0,172	0,297	0,306		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,237	-0,322	-0,292	-0,225	-0,105	0,058	0,110	0,025
USD SWAP	0,328	0,305	0,400	0,525	0,668	0,804	0,867	0,899
JPY SWAP	-0,019	-0,050	-0,050	-0,029	0,033	0,141	0,216	0,279
GBP SWAP	0,459	0,371	0,406	0,444	0,490	0,517	0,502	0,443
CHF SWAP	-0,634	-0,675	-0,601	-0,485	-0,322	-0,170	-0,145	-0,248

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	106,69	1,30	1	115	3M	99,95	0,23
GGB 3,50%	01/23	3Y	105,47	1,43	-1	117			
GGB 3,45%	04/24	4Y	106,74	1,65	2	116			
GGB 1,875%	07/26	6Y	100,01	1,87	2	93	6M	99,88	0,35
GGB 2%	04/27	7Y	100,03	2,00	3	106			
GGB 3,875%	03/29	9Y	113,32	2,20	4	77			
GGB 1,875%	02/35	15Y	96,28	2,17	2	29	12M	99,71	0,35
GGB 4%	01/37	17Y	124,13	2,25	1	5			
GGB 4,20%	01/42	22Y	131,11	2,35	1	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	249	154	158	136	38	215
10Y	275	113	138	125	29	224
15Y	256	65	99	96	-8	189

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,35	0,35	1,4	1,78	2,05	2,26	2,21	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	599	-0,30	917	-34,69%		
DOW JONES	23.665	-0,91	28.538	-17,08%	BUND	173,01
S&P 500	2.848	-0,70	3.231	-11,84%	BOBL	135,54
NASDAQ	8.854	0,51	8.973	-1,32%	SCHATZ	112,235
DAX	10.682	0,71	13.249	-19,38%		
FTSE	5.877	0,40	7.542	-22,08%	US LONG BOND	178,84
NIKKEI	19.675	0,28	23.657	-16,83%	US 10Y	138,53
BRENT	29,80	0,27	66	-54,85%	US 5Y	125,34
GOLD \$	1.691	0,34	1.517	11,50%	US 2Y	110,21

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

