

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	-0,17	USDJPY	107,3	0,62	EURUSD	1,1212	-3,48%	
EURGBP	0,8787	0,60	USDGBP	0,81205	0,72	EURGBP	0,84558	3,92%	
EURJPY	116,12	0,45	USDCHF	0,97175	0,07	EURJPY	121,85	-4,71%	
EURCHF	1,0516	-0,11				EURCHF	1,0853	-3,11%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,451	-0,336	-0,246	-0,145	-0,194	-0,075		
USA	(0,00 / 0,25)	USD	0,198	0,354	0,435	0,688		0,783		
JAPAN	- 0,10	JPY	-0,061	-0,045	-0,032	0,012				
BANK OF ENGLAND	0,10	GBP	0,159	0,273	0,373	0,582				
SWITZERLAND	-0,75	CHF	-0,720	-0,688	-0,612	-0,570				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,323	0,681			1,404		
GREEK TREASURY			1,659	2,173	2,178	2,276			
GERMAN TREASURY		-0,746	-0,725	-0,515	-0,376	-0,238	-0,053		
JAPANESE TREAS		-0,127	-0,110	0,014	0,219	0,348	0,493		
U.K TREASURY		-0,008	0,075	0,254	0,433	0,538	0,578		
ESM TREASURY		-0,382	-0,351	-0,062	0,156	0,279	0,288		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,236	-0,323	-0,296	-0,233	-0,118	0,041	0,090	0,004
USD SWAP		0,313	0,251	0,346	0,483	0,643	0,796	0,869	0,905
JPY SWAP		-0,018	-0,048	-0,055	-0,018	0,008	0,106	0,173	0,229
GBP SWAP		0,435	0,349	0,390	0,436	0,491	0,517	0,501	0,440
CHF SWAP		-0,639	-0,683	-0,613	-0,504	-0,345	-0,192	-0,173	-0,273

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	1,27	-4	112	3M	99,96	0,16	
GGB 3,50%	01/23	3Y	105,63	1,37	-6	111				
GGB 3,45%	04/24	4Y	106,85	1,62	-4	113				
GGB 1,875%	07/26	6Y	100,08	1,86	0	92	6M	99,89	0,34	
GGB 2%	04/27	7Y	100,13	1,98	-1	104				
GGB 3,875%	03/29	9Y	113,73	2,15	-1	72				
GGB 1,875%	02/35	15Y	96,59	2,15	-2	27	12M	99,62	0,45	
GGB 4%	01/37	17Y	124,31	2,24	-3	4				
GGB 4,20%	01/42	22Y	130,86	2,37	-1	5				

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		238	143	154	129	38	206		
10Y		269	107	136	124	29	219		
15Y		255	64	102	101	-9	189		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,16	0,34	0,45	1,4	1,66	2,02	2,17	2,18	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	602	-0,32	917	-34,34%			
DOW JONES	24.331	1,91	28.538	-14,74%	BUND	173,44	
S&P 500	2.930	1,69	3.231	-9,32%	BOBL	135,71	
NASDAQ	9.121	1,58	8.973	1,65%	SCHATZ	112,26	
DAX	10.800	-0,95	13.249	-18,48%			
FTSE	5.915	-0,35	7.542	-21,57%	US LONG BOND	179,34	
NIKKEI	20.391	1,05	23.657	-13,81%	US 10Y	138,95	
BRENT	29,99	-3,16	66	-54,56%	US 5Y	125,63	
GOLD \$	1.702	-0,07	1.517	12,16%	US 2Y	110,28	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

