

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	1,081	-0,06	USDJPY	106,82	-0,20	EURUSD	1,1212	-3,58%	
EURGBP	0,8858	0,13	USDGBP	0,8194	0,27	EURGBP	0,84558	4,76%	
EURJPY	115,49	-0,27	USDCHF	0,9729	0,07	EURJPY	121,85	-5,22%	
EURCHF	1,0517	0,00				EURCHF	1,0853	-3,09%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,448	-0,336	-0,245	-0,147	-0,194	-0,073	
USA	(0,00 / 0,25)	USD	0,184	0,332	0,424	0,659		0,769	
JAPAN	- 0,10	JPY	-0,061	-0,045	-0,028	0,007			
BANK OF ENGLAND	0,10	GBP	0,139	0,236	0,343	0,530			
SWITZERLAND	-0,75	CHF	-0,727	-0,698	-0,607	-0,560			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,153	0,300	0,614			1,295		
GREEK TREASURY		1,409	2,046	2,086	2,206			
GERMAN TREASURY	-0,744	-0,745	-0,545	-0,416	-0,287	-0,111		
JAPANESE TREAS	-0,146	-0,114	-0,002	0,200	0,340	0,467		
U.K TREASURY	-0,035	0,043	0,196	0,410	0,530	0,572		
ESM TREASURY	-0,389	-0,373	-0,112	0,096	0,213	0,221		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,228	-0,322	-0,310	-0,260	-0,159	-0,015	0,029	-0,059
USD SWAP	0,314	0,253	0,328	0,443	0,583	0,717	0,781	0,804
JPY SWAP	-0,021	-0,055	-0,055	-0,033	0,027	0,131	0,204	0,264
GBP SWAP	0,408	0,312	0,345	0,384	0,433	0,464	0,454	0,399
CHF SWAP	-0,639	-0,683	-0,640	-0,550	-0,408	-0,263	-0,245	-0,353

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	107,11	1,09	-7	94	3M	99,95	0,22
GGB 3,50%	01/23	3Y	106,26	1,13	-9	87			
GGB 3,45%	04/24	4Y	107,78	1,37	-8	88			
GGB 1,875%	07/26	6Y	100,74	1,75	-4	80	6M	99,88	0,38
GGB 2%	04/27	7Y	100,86	1,87	-5	93			
GGB 3,875%	03/29	9Y	114,79	2,03	-5	59			
GGB 1,875%	02/35	15Y	97,72	2,06	-5	18	12M	99,66	0,42
GGB 4%	01/37	17Y	125,38	2,17	-3	-3			
GGB 4,20%	01/42	22Y	132,80	2,27	-3	-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	215	120	131	117	21	184
10Y	259	97	134	122	27	211
15Y	250	59	103	103	-7	187

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,38	0,42	1,13	1,37	1,87	2,03	2,06	2,17

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	586	-0,78	917	-36,07%		
DOW JONES	23.248	-2,17	28.538	-18,54%	BUND	174,01
S&P 500	2.820	-1,75	3.231	-12,72%	BOBL	135,83
NASDAQ	8.863	-1,55	8.973	-1,22%	SCHATZ	112,245
DAX	10.338	-1,95	13.249	-21,97%		
FTSE	5.763	-2,39	7.542	-23,59%	US LONG BOND	181,66
NIKKEI	19.915	-1,74	23.657	-15,82%	US 10Y	139,42
BRENT	29,96	2,64	66	-54,61%	US 5Y	125,75
GOLD \$	1.718	0,12	1.517	13,27%	US 2Y	110,27

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

