

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	1,141	-0,04	USDJPY	106,955	0,03	EURUSD	1,1212	1,74%	
EURGBP	0,9085	0,20	USDGBP	0,79635	0,24	EURGBP	0,84558	7,44%	
EURJPY	122,01	-0,01	USDCHF	0,94435	0,00	EURJPY	121,85	0,13%	
EURCHF	1,0772	-0,04				EURCHF	1,0853	-0,74%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,508	-0,336	-0,433	-0,330	-0,194	-0,271	
USA	(0,00 / 0,25)	USD	0,177	0,227	0,271	0,341		0,481	
JAPAN	- 0,10	JPY	-0,074	-0,050	-0,047	-0,029			
BANK OF ENGLAND	0,10	GBP	0,071	0,082	0,080	0,220			
SWITZERLAND	-0,75	CHF	-0,773	-0,720	-0,689	-0,643			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,151	0,282	0,620			1,318		
GREEK TREASURY		0,648	1,283	1,395	1,573			
GERMAN TREASURY	-0,668	-0,651	-0,447	-0,264	-0,219	-0,019		
JAPANESE TREAS	-0,143	-0,099	0,023	0,236	0,420	0,594		
U.K TREASURY	-0,093	-0,061	0,157	0,382	0,568	0,673		
ESM TREASURY	-0,517	-0,482	-0,234	0,058	0,214	0,238		

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,359	-0,384	-0,351	-0,294	-0,184	-0,017	0,049	0,001
USD SWAP	0,255	0,232	0,323	0,448	0,601	0,750	0,822	0,851
JPY SWAP	-0,037	-0,054	-0,049	-0,028	0,031	0,150	0,243	0,340
GBP SWAP	0,163	0,137	0,194	0,255	0,340	0,424	0,453	0,449
CHF SWAP	-0,666	-0,640	-0,556	-0,457	-0,310	-0,135	-0,093	-0,198

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	108,35	0,25	-1	10	3M	99,99	0,03
GGB 3,50%	01/23	3Y	108,02	0,31	-1	5			
GGB 3,375%	02/25	5Y	112,44	0,61	-1	0			
GGB 1,875%	07/26	6Y	106,41	0,78	-1	-16	6M	99,96	0,08
GGB 2%	04/27	7Y	106,70	0,97	-2	3			
GGB 1,5%	06/30	10Y	102,12	1,27	0	-20			
GGB 1,875%	02/35	15Y	106,58	1,37	0	-51	12M	99,91	0,10
GGB 4%	01/37	17Y	135,93	1,52	1	-68			
GGB 4,20%	01/42	22Y	146,23	1,64	0	-68			

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	130	35	81	72	-7	115
10Y	173	11	85	84	6	142
15Y	166	-25	66	58	-24	134

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,03	0,08	0,10	0,36	0,65	1,00	1,28	1,40	1,57

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	635	-0,31	917	-30,72%		
DOW JONES	26.870	0,85	28.538	-5,84%	BUND	176,26
S&P 500	3.227	0,91	3.231	-0,14%	BOBL	134,77
NASDAQ	10.550	0,59	8.973	17,58%	SCHATZ	112,06
DAX	12.849	-0,63	13.249	-3,02%		
FTSE	6.251	-0,66	7.542	-17,11%	US LONG BOND	179,97
NIKKEI	22.770	-0,76	23.657	-3,75%	US 10Y	139,39
BRENT	43,60	-0,43	66	-33,94%	US 5Y	125,77
GOLD \$	1.806	-0,24	1.517	19,04%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

