

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	1,075	-0,27	USDJPY	107,685	0,06	EURUSD	1,1212	-4,14%	
EURGBP	0,8719	-0,14	USDGBP	0,81125	0,15	EURGBP	0,84558	3,11%	
EURJPY	115,74	-0,19	USDCHF	0,97855	0,26	EURJPY	121,85	-5,02%	
EURCHF	1,0517	-0,01				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	-0,418	-0,336	-0,190	-0,124	-0,194	-0,053		
USA	(0,00 / 0,25)	USD	0,570	0,866	1,020	0,991		0,970		
JAPAN	- 0,10	JPY	-0,050	-0,029	0,005	0,038				
BANK OF ENGLAND	0,10	GBP	0,229	0,461	0,644	0,722				
SWITZERLAND	-0,75	CHF	-0,718	-0,665	-0,585	-0,533				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,221	0,366	0,595			1,169		
GREEK TREASURY			1,942	2,433	2,436	2,490			
GERMAN TREASURY		-0,692	-0,644	-0,457	-0,338	-0,225	-0,064		
JAPANESE TREAS		-0,148	-0,145	-0,016	0,192	0,318	0,435		
U.K TREASURY		0,048	0,154	0,274	0,477	0,570	0,603		
ESM TREASURY		-0,286	-0,211	-0,027	0,229	0,335	0,335		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,159	-0,218	-0,195	-0,143	-0,040	0,102	0,137	0,036
USD SWAP		0,512	0,383	0,447	0,533	0,635	0,721	0,760	0,774
JPY SWAP		-0,009	-0,058	-0,064	-0,069	-0,027	0,063	0,123	0,236
GBP SWAP		0,559	0,440	0,462	0,485	0,515	0,531	0,513	0,437
CHF SWAP		-0,610	-0,625	-0,530	-0,407	-0,243	-0,101	-0,079	-0,170

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	106,28	1,53	5	137	3M	99,93	0,26	
GGB 3,50%	01/23	3Y	104,53	1,80	7	154				
GGB 3,45%	04/24	4Y	105,90	1,88	7	139				
GGB 1,875%	07/26	6Y	99,14	2,02	3	108	6M	99,88	0,33	
GGB 2%	04/27	7Y	98,60	2,22	5	128				
GGB 3,875%	03/29	9Y	111,74	2,39	6	96				
GGB 1,875%	02/35	15Y	93,68	2,39	3	51	12M	99,79	0,23	
GGB 4%	01/37	17Y	120,98	2,46	3	26				
GGB 4,20%	01/42	22Y	126,91	2,57	2	26				

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		259	164	143	118	33	222		
10Y		289	127	135	121	36	236		
15Y		277	86	105	102	7	212		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,26	0,33	0,23	1,8	1,94	2,26	2,43	2,44	2,49

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	-1,35	917	-34,33%			
DOW JONES	23.515	0,17	28.538	-17,60%	BUND	172,6	
S&P 500	2.798	-0,05	3.231	-13,41%	BOBL	135,19	
NASDAQ	8.495	-0,01	8.973	-5,33%	SCHATZ	112,17	
DAX	10.325	-1,80	13.249	-22,07%			
FTSE	5.755	-1,23	7.542	-23,69%	US LONG BOND	182,00	
NIKKEI	19.262	-0,86	23.657	-18,58%	US 10Y	139,13	
BRENT	21,56	1,08	66	-67,33%	US 5Y	125,38	
GOLD \$	1.727	-0,18	1.517	13,87%	US 2Y	110,17	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

