

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	1,093	-0,48	USDJPY	106,735	-0,16	EURUSD	1,1212	-2,53%	
EURGBP	0,8799	0,11	USDGBP	0,80515	0,60	EURGBP	0,84558	4,06%	
EURJPY	116,65	-0,64	USDCHF	0,96505	0,39	EURJPY	121,85	-4,27%	
EURCHF	1,0547	-0,09				EURCHF	1,0853	-2,82%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,460	-0,336	-0,273	-0,170	-0,194	-0,118		
USA	(0,00 / 0,25)	USD	0,303	0,540	0,541	0,713		0,836		
JAPAN	- 0,10	JPY	-0,052	-0,040	-0,011	0,022				
BANK OF ENGLAND	0,10	GBP	0,178	0,395	0,553	0,647				
SWITZERLAND	-0,75	CHF	-0,720	-0,687	-0,595	-0,552				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,180	0,337	0,597			1,229		
GREEK TREASURY			1,699	2,185	2,194	2,262			
GERMAN TREASURY		-0,765	-0,763	-0,577	-0,468	-0,346	-0,162		
JAPANESE TREAS		-0,139	-0,136	-0,019	0,192	0,330	0,446		
U.K TREASURY		0,026	0,086	0,226	0,418	0,535	0,578		
ESM TREASURY		-0,409	-0,366	-0,155	0,125	0,241	0,246		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,262	-0,348	-0,324	-0,262	-0,149	0,007	0,052	-0,045
USD SWAP		0,360	0,316	0,383	0,484	0,603	0,711	0,760	0,781
JPY SWAP		-0,023	-0,058	-0,060	-0,040	0,021	0,124	0,197	0,258
GBP SWAP		0,488	0,394	0,418	0,443	0,476	0,502	0,490	0,437
CHF SWAP		-0,650	-0,672	-0,608	-0,503	-0,349	-0,198	-0,175	-0,275

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	106,68	1,32	-1	117	3M	99,95	0,20	
GGB 3,50%	01/23	3Y	105,27	1,52	-1	126				
GGB 3,45%	04/24	4Y	106,72	1,66	0	117				
GGB 1,875%	07/26	6Y	100,13	1,85	0	91	6M	99,87	0,37	
GGB 2%	04/27	7Y	100,16	1,98	1	104				
GGB 3,875%	03/29	9Y	113,70	2,16	2	73				
GGB 1,875%	02/35	15Y	96,47	2,16	1	28	12M	99,77	0,27	
GGB 4%	01/37	17Y	124,53	2,23	2	3				
GGB 4,20%	01/42	22Y	131,72	2,32	1	1				

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		246	151	161	135	52	215		
10Y		276	114	140	131	36	226		
15Y		266	75	108	108	3	198		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,20	0,37	0,27	1,5	1,70	2,02	2,19	2,19	2,26

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	604	-3,81	917	-34,10%		
DOW JONES	23.724	-2,55	28.538	-16,87%	BUND	174,24
S&P 500	2.831	-2,81	3.231	-12,39%	BOBL	135,95
NASDAQ	8.605	-3,20	8.973	-4,10%	SCHATZ	112,3
DAX	10.477	-3,54	13.249	-20,92%		
FTSE	5.743	-0,35	7.542	-23,86%	US LONG BOND	181,69
NIKKEI	19.619	-2,84	23.657	-17,07%	US 10Y	139,17
BRENT	25,60	-3,18	66	-61,21%	US 5Y	125,51
GOLD \$	1.706	0,35	1.517	12,49%	US 2Y	110,21

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

