

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	1,097	-0,06	USDJPY	107,795	0,25	EURUSD	1,1212	-2,13%	
EURGBP	0,8971	0,04	USDGBP	0,8177	0,07	EURGBP	0,84558	6,09%	
EURJPY	118,29	0,19	USDCHF	0,966	0,13	EURJPY	121,85	-2,93%	
EURCHF	1,06	0,03				EURCHF	1,0853	-2,33%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,468	-0,336	-0,280	-0,139	-0,194	-0,058		
USA	(0,00 / 0,25)	USD	0,171	0,305	0,374	0,590		0,722		
JAPAN	- 0,10	JPY	-0,063	-0,046	-0,027	0,017				
BANK OF ENGLAND	0,10	GBP	0,138	0,221	0,275	0,486				
SWITZERLAND	-0,75	CHF	-0,744	-0,723	-0,630	-0,583				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,163	0,334	0,670			1,382		
GREEK TREASURY			1,136	1,780	1,846	1,962			
GERMAN TREASURY		-0,676	-0,657	-0,466	-0,339	-0,211	-0,040		
JAPANESE TREAS		-0,151	-0,129	0,001	0,209	0,331	0,449		
U.K TREASURY		-0,036	0,036	0,213	0,404	0,538	0,593		
ESM TREASURY		-0,390	-0,360	-0,108	0,119	0,244	0,257		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,224	-0,295	-0,272	-0,224	-0,127	0,014	0,060	-0,019
USD SWAP		0,291	0,267	0,367	0,498	0,657	0,806	0,878	0,909
JPY SWAP		-0,019	-0,051	-0,048	-0,026	0,032	0,131	0,200	0,258
GBP SWAP		0,351	0,275	0,321	0,373	0,438	0,476	0,469	0,415
CHF SWAP		-0,645	-0,667	-0,621	-0,520	-0,375	-0,243	-0,210	-0,313

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	107,60	0,85	-5	70	3M	99,96	0,21	
GGB 3,50%	01/23	3Y	106,75	0,94	-3	68				
GGB 3,45%	04/24	4Y	108,82	1,10	-3	61				
GGB 1,875%	07/26	6Y	102,66	1,42	-6	48	6M	99,92	0,28	
GGB 2%	04/27	7Y	102,82	1,57	-3	63				
GGB 3,875%	03/29	9Y	117,09	1,76	-3	33				
GGB 1,875%	02/35	15Y	100,71	1,82	-3	-6	12M	99,74	0,32	
GGB 4%	01/37	17Y	129,30	1,93	-2	-27				
GGB 4,20%	01/42	22Y	137,36	2,05	-3	-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		179	84	105	92	2	152		
10Y		225	63	111	100	11	180		
15Y		219	28	81	83	-22	158		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,21	0,28	0,32	0,94	1,10	1,57	1,76	1,82	1,93

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	612	0,17	917	-33,31%		
DOW JONES	24.576	1,52	28.538	-13,88%	BUND	172,82
S&P 500	2.972	1,67	3.231	-8,03%	BOBL	135,26
NASDAQ	9.376	2,08	8.973	4,49%	SCHATZ	112,105
DAX	11.098	-1,12	13.249	-16,24%		
FTSE	6.024	-0,72	7.542	-20,13%	US LONG BOND	179,88
NIKKEI	20.552	-0,21	23.657	-13,12%	US 10Y	139,08
BRENT	36,44	1,93	66	-44,79%	US 5Y	125,62
GOLD \$	1.733	-0,86	1.517	14,24%	US 2Y	110,26

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

