

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	1,090	-0,45	USDJPY	107,525	-0,08	EURUSD	1,1212	-2,77%	
EURGBP	0,8958	-0,02	USDGBP	0,82175	0,44	EURGBP	0,84558	5,94%	
EURJPY	117,22	-0,54	USDCHF	0,97175	0,16	EURJPY	121,85	-3,80%	
EURCHF	1,0593	-0,32				EURCHF	1,0853	-2,40%	

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	0,173	0,288	0,358	0,586		0,706		
JAPAN	- 0,10	JPY	-0,063	-0,047	-0,028	0,015				
BANK OF ENGLAND	0,10	GBP	0,132	0,197	0,256	0,456				
SWITZERLAND	-0,75	CHF	-0,745	-0,717	-0,637	-0,587				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,160	0,319	0,641			1,347		
GREEK TREASURY			1,088	1,747	1,816	1,915			
GERMAN TREASURY		-0,691	-0,688	-0,503	-0,373	-0,242	-0,069		
JAPANESE TREAS		-0,166	-0,137	0,000	0,207	0,334	0,459		
U.K TREASURY		-0,057	-0,023	0,150	0,355	0,497	0,554		
ESM TREASURY		-0,406	-0,381	-0,131	0,102	0,230	0,243		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,231	-0,312	-0,291	-0,242	-0,145	0,000	0,048	-0,031
USD SWAP		0,291	0,258	0,355	0,485	0,643	0,796	0,870	0,904
JPY SWAP		-0,018	-0,053	-0,053	-0,033	0,024	0,118	0,179	0,235
GBP SWAP		0,335	0,262	0,289	0,327	0,379	0,420	0,415	0,365
CHF SWAP		-0,658	-0,683	-0,635	-0,535	-0,393	-0,248	-0,228	-0,330

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	107,71	0,80	-1	65	3M	99,96	0,20	
GGB 3,50%	01/23	3Y	106,89	0,89	-1	63				
GGB 3,45%	04/24	4Y	109,00	1,05	-1	56				
GGB 1,875%	07/26	6Y	102,84	1,39	-1	45	6M	99,92	0,27	
GGB 2%	04/27	7Y	103,02	1,54	0	60				
GGB 3,875%	03/29	9Y	117,38	1,73	-1	30				
GGB 1,875%	02/35	15Y	101,11	1,79	-1	-9	12M	99,72	0,34	
GGB 4%	01/37	17Y	130,07	1,88	-1	-32				
GGB 4,20%	01/42	22Y	138,09	2,01	-1	-30				

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		178	83	103	89	1	150		
10Y		225	63	111	99	13	180		
15Y		219	28	80	82	-20	158		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,20	0,27	0,34	0,89	1,05	1,54	1,73	1,79	1,88

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	-0,71	917	-34,13%		
DOW JONES	24.474	-0,41	28.538	-14,24%	BUND	173,21
S&P 500	2.949	-0,78	3.231	-8,74%	BOBL	135,41
NASDAQ	9.285	-0,97	8.973	3,48%	SCHATZ	112,12
DAX	10.956	-0,99	13.249	-17,31%		
FTSE	5.924	-1,52	7.542	-21,46%	US LONG BOND	180,69
NIKKEI	20.388	-0,80	23.657	-13,82%	US 10Y	139,28
BRENT	34,18	-5,21	66	-48,21%	US 5Y	125,70
GOLD \$	1.739	0,68	1.517	14,62%	US 2Y	110,27

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

