

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	1,129	0,34	USDJPY	107,53	0,03	EURUSD	1,1212	0,66%	
EURGBP	0,9033	0,29	USDGBP	0,8004	-0,10	EURGBP	0,84558	6,83%	
EURJPY	121,36	0,35	USDCHF	0,94215	-0,37	EURJPY	121,85	-0,41%	
EURCHF	1,0633	-0,02				EURCHF	1,0853	-2,02%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,502	-0,336	-0,435	-0,314	-0,194	-0,238		
USA	(0,00 / 0,25)	USD	0,163	0,234	0,276	0,366		0,506		
JAPAN	- 0,10	JPY	-0,077	-0,054	-0,047	-0,023				
BANK OF ENGLAND	0,10	GBP	0,075	0,115	0,112	0,305				
SWITZERLAND	-0,75	CHF	-0,780	-0,717	-0,680	-0,637				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,302	0,684			1,447		
GREEK TREASURY			0,553	1,147	1,220	1,333			
GERMAN TREASURY		-0,686	-0,682	-0,438	-0,217	-0,160	0,026		
JAPANESE TREAS		-0,127	-0,086	0,041	0,270	0,437	0,631		
U.K TREASURY		-0,066	-0,022	0,205	0,414	0,583	0,664		
ESM TREASURY		-0,526	-0,485	-0,219	0,092	0,260	0,290		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,357	-0,391	-0,354	-0,288	-0,167	0,015	0,091	0,059
USD SWAP		0,262	0,236	0,338	0,483	0,660	0,831	0,915	0,954
JPY SWAP		-0,023	-0,031	-0,023	0,004	0,066	0,185	0,275	0,367
GBP SWAP		0,244	0,207	0,263	0,318	0,398	0,467	0,483	0,459
CHF SWAP		-0,649	-0,613	-0,530	-0,432	-0,288	-0,105	-0,050	-0,178

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	108,52	0,24	-2	8	3M	100,01	-0,03	
GGB 3,50%	01/23	3Y	108,22	0,28	-1	2				
GGB 3,375%	02/25	5Y	112,94	0,52	-1	-8				
GGB 1,875%	07/26	6Y	107,03	0,68	-1	-26	6M	99,94	0,11	
GGB 2%	04/27	7Y	107,66	0,83	-1	-11				
GGB 1,5%	06/30	10Y	103,36	1,14	-3	-33				
GGB 1,875%	02/35	15Y	108,98	1,20	0	-68	12M	99,89	0,12	
GGB 4%	01/37	17Y	139,80	1,31	-1	-89				
GGB 4,20%	01/42	22Y	150,18	1,47	0	-84				

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		124	29	69	65	-16	107		
10Y		159	-4	70	71	-8	127		
15Y		144	-47	46	54	-42	113		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	0,11	0,12	0,31	0,55	0,85	1,15	1,22	1,33

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	663	0,69	917	-27,69%				
DOW JONES	25.827	0,36	28.538	-9,50%	BUND	176		
S&P 500	3.130	0,45	3.231	-3,13%	BOBL	134,82		
NASDAQ	10.208	0,52	8.973	13,76%	SCHATZ	112,115		
DAX	12.715	1,49	13.249	-4,03%				
FTSE	6.275	1,90	7.542	-16,81%	US LONG BOND	177,84		
NIKKEI	22.714	1,83	23.657	-3,98%	US 10Y	138,98		
BRENT	43,49	1,61	66	-34,11%	US 5Y	125,66		
GOLD \$	1.777	0,29	1.517	17,15%	US 2Y	110,39		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

