

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	1,145	0,24	USDJPY	107,16	0,12	EURUSD	1,1212	2,16%	
EURGBP	0,9114	0,16	USDGBP	0,79565	0,00	EURGBP	0,84558	7,78%	
EURJPY	122,75	0,36	USDCHF	0,93925	0,08	EURJPY	121,85	0,73%	
EURCHF	1,0759	0,29				EURCHF	1,0853	-0,87%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,506	-0,336	-0,443	-0,351	-0,194	-0,290		
USA	(0,00 / 0,25)	USD	0,180	0,217	0,271	0,334		0,470		
JAPAN	- 0,10	JPY	-0,070	-0,047	-0,046	-0,029				
BANK OF ENGLAND	0,10	GBP	0,066	0,088	0,078	0,187				
SWITZERLAND	-0,75	CHF	-0,776	-0,722	-0,693	-0,650				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,143	0,276	0,620			1,321		
GREEK TREASURY			0,586	1,166	1,358	1,506			
GERMAN TREASURY		-0,659	-0,632	-0,434	-0,236	-0,192	0,014		
JAPANESE TREAS		-0,125	-0,091	0,031	0,249	0,426	0,599		
U.K TREASURY		-0,082	-0,057	0,171	0,390	0,577	0,684		
ESM TREASURY		-0,517	-0,478	-0,223	0,074	0,233	0,261		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,368	-0,384	-0,347	-0,286	-0,171	0,000	0,067	0,026
USD SWAP		0,253	0,229	0,319	0,449	0,609	0,761	0,837	0,867
JPY SWAP		-0,034	-0,048	-0,046	-0,023	0,038	0,156	0,248	0,347
GBP SWAP		0,153	0,140	0,200	0,262	0,349	0,434	0,463	0,459
CHF SWAP		-0,665	-0,635	-0,544	-0,438	-0,288	-0,114	-0,070	-0,173

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	108,39	0,22	-1	7	3M	100,00	0,01	
GGB 3,50%	01/23	3Y	108,10	0,28	-1	2				
GGB 3,375%	02/25	5Y	112,81	0,53	-3	-8				
GGB 1,875%	07/26	6Y	107,03	0,68	-2	-26	6M	99,96	0,08	
GGB 2%	04/27	7Y	107,43	0,86	-3	-8				
GGB 1,5%	06/30	10Y	103,26	1,15	-3	-32				
GGB 1,875%	02/35	15Y	107,25	1,32	-2	-56	12M	99,91	0,10	
GGB 4%	01/37	17Y	136,79	1,47	-2	-73				
GGB 4,20%	01/42	22Y	147,39	1,58	-2	-73				

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		122	27	77	68	-6	110		
10Y		160	-2	76	75	3	130		
15Y		159	-32	65	56	-19	130		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,01	0,08	0,10	0,33	0,59	0,89	1,17	1,36	1,51

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	639	-0,41	917	-30,33%		
DOW JONES	26.672	-0,23	28.538	-6,54%	BUND	175,88
S&P 500	3.225	0,28	3.231	-0,19%	BOBL	134,66
NASDAQ	10.503	0,28	8.973	17,05%	SCHATZ	112,045
DAX	12.854	-0,51	13.249	-2,99%		
FTSE	6.234	-0,90	7.542	-17,34%	US LONG BOND	179,81
NIKKEI	22.717	0,09	23.657	-3,97%	US 10Y	139,41
BRENT	42,75	-0,90	66	-35,23%	US 5Y	125,79
GOLD \$	1.810	-0,03	1.517	19,30%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

