

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	1,081	-0,06	USDJPY	107,215	0,14	EURUSD	1,1212	-3,55%	
EURGBP	0,8922	-0,16	USDGBP	0,825	-0,15	EURGBP	0,84558	5,52%	
EURJPY	115,95	0,09	USDCHF	0,972	0,05	EURJPY	121,85	-4,84%	
EURCHF	1,0512	0,00				EURCHF	1,0853	-3,14%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,467	-0,336	-0,266	-0,131	-0,194	-0,078		
USA	(0,00 / 0,25)	USD	0,172	0,295	0,381	0,659		0,755		
JAPAN	- 0,10	JPY	-0,059	-0,045	-0,027	0,018				
BANK OF ENGLAND	0,10	GBP	0,140	0,228	0,292	0,516				
SWITZERLAND	-0,75	CHF	-0,737	-0,707	-0,627	-0,575				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,137	0,299	0,641			1,339		
GREEK TREASURY			1,390	2,049	2,090	2,190			
GERMAN TREASURY		-0,750	-0,752	-0,549	-0,419	-0,286	-0,107		
JAPANESE TREAS		-0,154	-0,132	-0,007	0,208	0,353	0,479		
U.K TREASURY		-0,031	0,048	0,206	0,421	0,550	0,601		
ESM TREASURY		-0,400	-0,386	-0,143	0,081	0,202	0,211		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,223	-0,318	-0,310	-0,265	-0,170	-0,027	0,018	-0,068
USD SWAP		0,295	0,248	0,342	0,470	0,627	0,774	0,843	0,875
JPY SWAP		-0,018	-0,055	-0,057	-0,037	0,024	0,132	0,207	0,273
GBP SWAP		0,383	0,289	0,337	0,382	0,437	0,471	0,466	0,418
CHF SWAP		-0,653	-0,690	-0,645	-0,553	-0,413	-0,268	-0,248	-0,350

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	107,14	1,07	-2	92	3M	99,95	0,26	
GGB 3,50%	01/23	3Y	106,25	1,13	-2	87				
GGB 3,45%	04/24	4Y	107,85	1,35	-4	87				
GGB 1,875%	07/26	6Y	100,89	1,72	-3	78	6M	99,87	0,40	
GGB 2%	04/27	7Y	101,00	1,84	-3	90				
GGB 3,875%	03/29	9Y	114,76	2,03	-2	60				
GGB 1,875%	02/35	15Y	97,63	2,06	-1	18	12M	99,70	0,37	
GGB 4%	01/37	17Y	125,63	2,16	-1	-5				
GGB 4,20%	01/42	22Y	132,91	2,26	-1	-5				

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		214	119	126	112	14	179		
10Y		260	98	132	120	26	209		
15Y		251	60	101	101	-6	184		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,26	0,40	0,37	1,13	1,35	1,84	2,03	2,06	2,16

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	603	1,66	917	-34,23%			
DOW JONES	23.685	0,25	28.538	-17,00%	BUND	174,01	
S&P 500	2.864	0,39	3.231	-11,37%	BOBL	135,86	
NASDAQ	9.015	0,79	8.973	0,46%	SCHATZ	112,255	
DAX	10.769	2,90	13.249	-18,72%			
FTSE	5.945	2,50	7.542	-21,18%	US LONG BOND	180,75	
NIKKEI	20.134	0,48	23.657	-14,89%	US 10Y	139,38	
BRENT	33,71	3,72	66	-48,92%	US 5Y	125,77	
GOLD \$	1.764	1,14	1.517	16,25%	US 2Y	110,30	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

