

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	1,100	-0,05	USDJPY	107,815	0,09	EURUSD	1,1212	-1,90%	
EURGBP	0,8974	-0,02	USDGBP	0,8159	0,02	EURGBP	0,84558	6,13%	
EURJPY	118,6	0,02	USDCHF	0,96965	0,16	EURJPY	121,85	-2,67%	
EURCHF	1,0666	0,07				EURCHF	1,0853	-1,72%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,462	-0,336	-0,274	-0,133	-0,194	-0,078		
USA	(0,00 / 0,25)	USD	0,170	0,285	0,371	0,572		0,680		
JAPAN	- 0,10	JPY	-0,073	-0,049	-0,032	0,012				
BANK OF ENGLAND	0,10	GBP	0,102	0,178	0,252	0,397				
SWITZERLAND	-0,75	CHF	-0,761	-0,722	-0,637	-0,590				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,174	0,332	0,682			1,454		
GREEK TREASURY			0,959	1,577	1,669	1,762			
GERMAN TREASURY		-0,640	-0,615	-0,425	-0,283	-0,152	0,021		
JAPANESE TREAS		-0,147	-0,124	0,002	0,215	0,343	0,495		
U.K TREASURY		-0,021	0,006	0,201	0,400	0,554	0,623		
ESM TREASURY		-0,407	-0,369	-0,120	0,128	0,266	0,287		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,230	-0,297	-0,268	-0,213	-0,112	0,038	0,094	0,024
USD SWAP		0,305	0,282	0,383	0,515	0,679	0,851	0,936	0,983
JPY SWAP		-0,015	-0,050	-0,050	-0,029	0,029	0,133	0,203	0,270
GBP SWAP		0,325	0,277	0,314	0,358	0,416	0,460	0,461	0,421
CHF SWAP		-0,640	-0,653	-0,588	-0,478	-0,330	-0,175	-0,145	-0,245

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	107,85	0,71	-2	56	3M	99,97	0,15	
GGB 3,50%	01/23	3Y	107,13	0,78	-2	52				
GGB 3,45%	04/24	4Y	109,45	0,93	-2	44				
GGB 1,875%	07/26	6Y	103,67	1,25	-2	31	6M	99,91	0,33	
GGB 2%	04/27	7Y	103,98	1,39	-3	45				
GGB 3,875%	03/29	9Y	118,90	1,55	-1	12				
GGB 1,875%	02/35	15Y	102,98	1,64	-1	-24	12M	99,73	0,34	
GGB 4%	01/37	17Y	132,48	1,74	0	-46				
GGB 4,20%	01/42	22Y	141,62	1,85	-1	-46				

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		157	62	96	88	3	135		
10Y		200	38	95	95	7	161		
15Y		195	4	74	80	-23	143		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,15	0,33	0,34	0,78	0,93	1,39	1,55	1,64	1,74

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	0,45	917	-27,67%			
DOW JONES	25.548	2,21	28.538	-10,48%	BUND	172,03	
S&P 500	3.036	1,48	3.231	-6,03%	BOBL	134,96	
NASDAQ	9.412	0,77	8.973	4,90%	SCHATZ	112,02	
DAX	11.753	0,82	13.249	-11,29%			
FTSE	6.185	0,66	7.542	-17,99%	US LONG BOND	179,16	
NIKKEI	21.916	2,32	23.657	-7,36%	US 10Y	139,11	
BRENT	33,82	-2,65	66	-48,76%	US 5Y	125,64	
GOLD \$	1.721	0,66	1.517	13,43%	US 2Y	110,25	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

