

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	1,126	-0,01	USDJPY	107,405	0,08	EURUSD	1,1212	0,46%	
EURGBP	0,8971	0,13	USDGBP	0,7965	0,14	EURGBP	0,84558	6,09%	
EURJPY	120,98	0,08	USDCHF	0,95005	-0,13	EURJPY	121,85	-0,72%	
EURCHF	1,0701	-0,14				EURCHF	1,0853	-1,40%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,484	-0,336	-0,355	-0,206	-0,194	-0,135		
USA	(0,00 / 0,25)	USD	0,194	0,278	0,299	0,431		0,591		
JAPAN	- 0,10	JPY	-0,090	-0,062	-0,049	-0,012				
BANK OF ENGLAND	0,10	GBP	0,094	0,154	0,193	0,335				
SWITZERLAND	-0,75	CHF	-0,779	-0,709	-0,661	-0,585				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,195	0,342	0,755			1,551		
GREEK TREASURY			0,625	1,267	1,358	1,480			
GERMAN TREASURY		-0,649	-0,622	-0,366	-0,257	-0,111	0,089		
JAPANESE TREAS		-0,141	-0,101	0,021	0,241	0,398	0,569		
U.K TREASURY		-0,035	0,012	0,220	0,426	0,565	0,628		
ESM TREASURY		-0,467	-0,420	-0,144	0,155	0,319	0,347		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,286	-0,333	-0,289	-0,220	-0,098	0,077	0,149	0,114
USD SWAP		0,302	0,276	0,388	0,545	0,732	0,912	1,000	1,047
JPY SWAP		-0,020	-0,034	-0,029	-0,006	0,057	0,175	0,264	0,350
GBP SWAP		0,274	0,242	0,293	0,347	0,419	0,478	0,482	0,444
CHF SWAP		-0,613	-0,593	-0,515	-0,410	-0,258	-0,088	-0,043	-0,145

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	108,59	0,30	3	15	3M	99,94	0,28	
GGB 3,50%	01/23	3Y	108,19	0,35	1	9				
GGB 3,375%	02/25	5Y	112,59	0,62	1	2				
GGB 1,875%	07/26	6Y	106,41	0,79	2	-15	6M	99,92	0,17	
GGB 2%	04/27	7Y	107,35	0,89	2	-5				
GGB 1,5%	06/30	10Y	102,18	1,27	2	-20				
GGB 1,875%	02/35	15Y	107,17	1,33	0	-55	12M	99,78	0,22	
GGB 4%	01/37	17Y	137,34	1,45	0	-75				
GGB 4,20%	01/42	22Y	147,36	1,59	0	-72				

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		125	30	68	61	-4	109		
10Y		163	1	71	72	-14	129		
15Y		162	-30	49	57	-48	117		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,17	0,22	0,35	0,62	0,89	1,27	1,33	1,59

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	677	0,09	917	-26,12%				
DOW JONES	26.290	2,04	28.538	-7,88%		BUND	174,84	
S&P 500	3.125	1,90	3.231	-3,29%		BOBL	134,44	
NASDAQ	9.896	1,75	8.973	10,28%		SCHATZ	112,035	
DAX	12.417	0,82	13.249	-6,28%				
FTSE	6.299	0,90	7.542	-16,48%		US LONG BOND	175,41	
NIKKEI	22.456	-0,56	23.657	-5,08%		US 10Y	138,44	
BRENT	41,39	1,05	66	-37,29%		US 5Y	125,41	
GOLD \$	1.721	-0,31	1.517	13,46%		US 2Y	110,32	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

