

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	1,160	0,07	USDJPY	106,315	-0,51	EURUSD	1,1212	3,50%	
EURGBP	0,9115	0,15	USDGBP	0,78555	0,08	EURGBP	0,84558	7,80%	
EURJPY	123,38	-0,45	USDCHF	0,92595	0,06	EURJPY	121,85	1,25%	
EURCHF	1,0745	0,12				EURCHF	1,0853	-1,00%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,510	-0,336	-0,454	-0,355	-0,194	-0,283		
USA	(0,00 / 0,25)	USD	0,179	0,219	0,264	0,328		0,463		
JAPAN	- 0,10	JPY	-0,069	-0,046	-0,048	-0,031				
BANK OF ENGLAND	0,10	GBP	0,068	0,085	0,078	0,179				
SWITZERLAND	-0,75	CHF	-0,770	-0,726	-0,693	-0,656				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,145	0,264	0,573			1,226		
GREEK TREASURY			0,492	1,087	1,249	1,396			
GERMAN TREASURY		-0,669	-0,669	-0,481	-0,302	-0,271	-0,066		
JAPANESE TREAS		-0,127	-0,107	0,019	0,238	0,408	0,576		
U.K TREASURY		-0,105	-0,120	0,115	0,347	0,521	0,626		
ESM TREASURY		-0,539	-0,510	-0,273	0,014	0,168	0,190		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,389	-0,408	-0,381	-0,327	-0,221	-0,058	0,003	-0,048
USD SWAP		0,234	0,217	0,301	0,417	0,564	0,705	0,775	0,799
JPY SWAP		-0,036	-0,053	-0,051	-0,029	0,029	0,144	0,229	0,323
GBP SWAP		0,136	0,107	0,162	0,223	0,307	0,393	0,423	0,418
CHF SWAP		-0,678	-0,648	-0,570	-0,480	-0,345	-0,185	-0,150	-0,265

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	108,44	0,17	2	2	3M	100,00	0,00	
GGB 3,50%	01/23	3Y	108,21	0,21	2	-5				
GGB 3,375%	02/25	5Y	113,12	0,46	2	-15				
GGB 1,875%	07/26	6Y	107,45	0,60	2	-34	6M	99,96	0,08	
GGB 2%	04/27	7Y	107,82	0,80	2	-14				
GGB 1,5%	06/30	10Y	103,92	1,08	1	-39				
GGB 1,875%	02/35	15Y	108,55	1,23	3	-65	12M	99,91	0,10	
GGB 4%	01/37	17Y	138,53	1,37	3	-83				
GGB 4,20%	01/42	22Y	149,22	1,50	3	-81				

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		116	21	71	66	0	104		
10Y		157	-5	76	76	8	127		
15Y		155	-36	63	58	-16	125		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,08	0,10	0,26	0,49	0,83	1,09	1,25	1,40

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	630	-1,60	917	-31,29%		
DOW JONES	26.652	-1,31	28.538	-6,61%	BUND	176,7
S&P 500	3.236	-1,23	3.231	0,14%	BOBL	134,88
NASDAQ	10.461	-2,29	8.973	16,59%	SCHATZ	112,075
DAX	12.817	-2,19	13.249	-3,26%		
FTSE	6.105	-1,71	7.542	-19,05%	US LONG BOND	181,44
NIKKEI	22.752	-0,58	23.657	-3,83%	US 10Y	139,64
BRENT	43,38	0,16	66	-34,27%	US 5Y	125,82
GOLD \$	1.893	0,31	1.517	24,80%	US 2Y	110,42

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

