

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	1,096	-0,16	USDJPY	107,535	-0,01	EURUSD	1,1212	-2,21%	
EURGBP	0,8909	0,05	USDGBP	0,8125	0,22	EURGBP	0,84558	5,36%	
EURJPY	117,9	-0,18	USDCHF	0,97045	0,50	EURJPY	121,85	-3,25%	
EURCHF	1,0641	0,35				EURCHF	1,0853	-1,96%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,465	-0,336	-0,275	-0,145	-0,194	-0,083		
USA	(0,00 / 0,25)	USD	0,174	0,282	0,369	0,570		0,682		
JAPAN	- 0,10	JPY	-0,073	-0,050	-0,030	0,015				
BANK OF ENGLAND	0,10	GBP	0,115	0,183	0,253	0,426				
SWITZERLAND	-0,75	CHF	-0,748	-0,723	-0,632	-0,596				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,168	0,343	0,685			1,426		
GREEK TREASURY			1,029	1,659	1,734	1,830			
GERMAN TREASURY		-0,658	-0,640	-0,448	-0,310	-0,176	-0,003		
JAPANESE TREAS		-0,143	-0,122	0,004	0,211	0,344	0,489		
U.K TREASURY		-0,025	0,006	0,193	0,397	0,553	0,617		
ESM TREASURY		-0,404	-0,370	-0,125	0,120	0,252	0,272		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,221	-0,298	-0,270	-0,217	-0,118	0,029	0,081	0,007
USD SWAP		0,312	0,279	0,381	0,515	0,678	0,846	0,928	0,970
JPY SWAP		-0,014	-0,049	-0,049	-0,030	0,026	0,128	0,196	0,263
GBP SWAP		0,336	0,286	0,319	0,360	0,415	0,460	0,460	0,419
CHF SWAP		-0,646	-0,655	-0,593	-0,490	-0,344	-0,188	-0,163	-0,260

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	107,74	0,77	-1	62	3M	99,97	0,18	
GGB 3,50%	01/23	3Y	106,96	0,85	-1	59				
GGB 3,45%	04/24	4Y	109,20	1,00	-2	51				
GGB 1,875%	07/26	6Y	103,15	1,34	0	40	6M	99,89	0,36	
GGB 2%	04/27	7Y	103,40	1,48	-1	54				
GGB 3,875%	03/29	9Y	118,17	1,64	0	21				
GGB 1,875%	02/35	15Y	102,10	1,71	0	-17	12M	99,72	0,35	
GGB 4%	01/37	17Y	131,34	1,81	0	-40				
GGB 4,20%	01/42	22Y	139,98	1,93	0	-39				

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		167	72	101	93	7	141		
10Y		211	49	99	100	12	168		
15Y		204	13	76	81	-20	148		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,18	0,36	0,35	0,85	1,00	1,48	1,64	1,71	1,81

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	638	0,33	917	-30,48%			
DOW JONES	24.995	2,17	28.538	-12,41%	BUND	172,44	
S&P 500	2.992	1,23	3.231	-7,40%	BOBL	135,16	
NASDAQ	9.340	0,17	8.973	4,09%	SCHATZ	112,065	
DAX	11.607	0,89	13.249	-12,39%			
FTSE	6.122	0,89	7.542	-18,83%	US LONG BOND	179,25	
NIKKEI	21.419	0,70	23.657	-9,46%	US 10Y	139,05	
BRENT	35,59	-1,60	66	-46,08%	US 5Y	125,59	
GOLD \$	1.707	-0,22	1.517	12,51%	US 2Y	110,25	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

