

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	1,117	0,27	USDJPY	107,795	0,18	EURUSD	1,1212	-0,41%	
EURGBP	0,8899	-0,15	USDGBP	0,79695	-0,45	EURGBP	0,84558	5,24%	
EURJPY	120,38	0,46	USDCHF	0,95795	-0,30	EURJPY	121,85	-1,21%	
EURCHF	1,0697	-0,03				EURCHF	1,0853	-1,44%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,482	-0,336	-0,307	-0,158	-0,194	-0,085		
USA	(0,00 / 0,25)	USD	0,183	0,279	0,344	0,510		0,674		
JAPAN	- 0,10	JPY	-0,084	-0,055	-0,041	0,003				
BANK OF ENGLAND	0,10	GBP	0,092	0,169	0,228	0,380				
SWITZERLAND	-0,75	CHF	-0,761	-0,726	-0,651	-0,597				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,156	0,305	0,666			1,459		
GREEK TREASURY			0,882	1,509	1,628	1,722			
GERMAN TREASURY		-0,660	-0,633	-0,415	-0,261	-0,116	0,074		
JAPANESE TREAS		-0,141	-0,125	0,012	0,222	0,365	0,524		
U.K TREASURY		-0,021	0,027	0,215	0,398	0,534	0,600		
ESM TREASURY		-0,438	-0,395	-0,129	0,145	0,296	0,329		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,252	-0,312	-0,275	-0,212	-0,101	0,060	0,126	0,083
USD SWAP		0,290	0,259	0,359	0,493	0,659	0,837	0,926	0,976
JPY SWAP		-0,016	-0,044	-0,039	-0,013	0,051	0,168	0,251	0,335
GBP SWAP		0,315	0,266	0,311	0,359	0,422	0,472	0,473	0,436
CHF SWAP		-0,635	-0,638	-0,573	-0,465	-0,318	-0,155	-0,128	-0,218

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	108,07	0,60	-2	45	3M	99,90	0,35	
GGB 3,50%	01/23	3Y	107,44	0,67	-2	41				
GGB 3,45%	04/24	4Y	109,74	0,85	-1	36				
GGB 1,875%	07/26	6Y	104,19	1,16	-1	22	6M	99,78	0,43	
GGB 2%	04/27	7Y	104,60	1,30	-2	36				
GGB 3,875%	03/29	9Y	119,49	1,49	-1	6				
GGB 1,875%	02/35	15Y	103,50	1,60	-1	-28	12M	99,52	0,48	
GGB 4%	01/37	17Y	133,14	1,70	-1	-50				
GGB 4,20%	01/42	22Y	142,10	1,83	-1	-48				

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		152	57	96	90	4	131		
10Y		192	30	96	102	6	156		
15Y		189	-2	77	88	-23	141		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,35	0,43	0,48	0,67	0,85	1,30	1,49	1,60	1,70

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	670	1,71	917	-26,98%			
DOW JONES	25.475	0,36	28.538	-10,73%	BUND	171,97	
S&P 500	3.056	0,38	3.231	-5,42%	BOBL	135,07	
NASDAQ	9.552	0,66	8.973	6,45%	SCHATZ	112,06	
DAX	11.976	3,36	13.249	-9,61%			
FTSE	6.217	0,82	7.542	-17,57%	US LONG BOND	179,19	
NIKKEI	22.326	1,19	23.657	-5,63%	US 10Y	139,30	
BRENT	39,21	2,32	66	-40,59%	US 5Y	125,79	
GOLD \$	1.738	-0,09	1.517	14,57%	US 2Y	110,27	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

