

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	1,137	0,26	USDJPY	107,365	-0,38	EURUSD	1,1212	1,40%	
EURGBP	0,8907	-0,04	USDGBP	0,78345	-0,28	EURGBP	0,84558	5,34%	
EURJPY	122,07	-0,09	USDCHF	0,94615	-0,48	EURJPY	121,85	0,18%	
EURCHF	1,0757	-0,22				EURCHF	1,0853	-0,88%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,481	-0,336	-0,365	-0,195	-0,194	-0,120	
USA	(0,00 / 0,25)	USD	0,177	0,261	0,310	0,483		0,630	
JAPAN	- 0,10	JPY	-0,093	-0,064	-0,049	-0,005			
BANK OF ENGLAND	0,10	GBP	0,091	0,162	0,220	0,381			
SWITZERLAND	-0,75	CHF	-0,777	-0,710	-0,661	-0,584			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,197	0,385	0,802			1,553		
GREEK TREASURY			0,816	1,552	1,594	1,670			
GERMAN TREASURY		-0,615	-0,568	-0,322	-0,172	-0,028	0,174		
JAPANESE TREAS		-0,143	-0,099	0,025	0,230	0,381	0,545		
U.K TREASURY		-0,003	0,071	0,322	0,514	0,646	0,722		
ESM TREASURY		-0,449	-0,388	-0,092	0,210	0,364	0,394		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,267	-0,297	-0,243	-0,165	-0,035	0,144	0,212	0,163
USD SWAP		0,311	0,308	0,438	0,603	0,791	0,962	1,046	1,087
JPY SWAP		-0,018	-0,036	-0,030	-0,004	0,060	0,180	0,269	0,356
GBP SWAP		0,328	0,305	0,367	0,430	0,511	0,573	0,577	0,538
CHF SWAP		-0,609	-0,590	-0,500	-0,380	-0,215	-0,046	-0,008	-0,093

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	108,61	0,32	-5	17	3M	99,93	0,27	
GGB 3,50%	01/23	3Y	108,11	0,40	-4	14				
GGB 3,375%	02/25	5Y	111,69	0,82	-5	21				
GGB 1,875%	07/26	6Y	105,25	0,98	-5	5	6M	99,88	0,25	
GGB 2%	04/27	7Y	105,89	1,10	-4	16				
GGB 1,5%	06/30	10Y	99,52	1,55	-2	8				
GGB 1,875%	02/35	15Y	104,01	1,57	-4	-31	12M	99,60	0,40	
GGB 4%	01/37	17Y	134,05	1,64	-2	-56				
GGB 4,20%	01/42	22Y	143,59	1,76	-3	-55				

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	138	43	82	74	7	121		
10Y	187	25	91	95	7	149		
15Y	177	-14	61	73	-32	133		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,27	0,25	0,40	0,40	0,82	1,10	1,55	1,57	1,76

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	680	0,27	917	-25,79%		
DOW JONES	27.272	-1,09	28.538	-4,44%	BUND	170,22
S&P 500	3.207	-0,78	3.231	-0,74%	BOBL	134,51
NASDAQ	9.954	0,29	8.973	10,93%	SCHATZ	111,895
DAX	12.664	0,36	13.249	-4,42%		
FTSE	6.368	0,51	7.542	-15,56%	US LONG BOND	176,63
NIKKEI	23.125	0,15	23.657	-2,25%	US 10Y	138,41
BRENT	40,58	-1,46	66	-38,52%	US 5Y	125,47
GOLD \$	1.720	0,30	1.517	13,41%	US 2Y	110,20

GREECE-PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

