

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	1,174	0,30	USDJPY	105,265	-0,17	EURUSD	1,1212	4,74%	
EURGBP	0,9087	0,15	USDGBP	0,7736	-0,15	EURGBP	0,84558	7,46%	
EURJPY	123,62	0,14	USDCHF	0,9129	-0,17	EURJPY	121,85	1,45%	
EURCHF	1,072	0,13				EURCHF	1,0853	-1,22%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,539	-0,336	-0,507	-0,497	-0,194	-0,472		
USA	(0,00 / 0,25)	USD	0,146	0,187	0,230	0,253		0,344		
JAPAN	- 0,10	JPY	-0,087	-0,080	-0,102	-0,063				
BANK OF ENGLAND	0,10	GBP	0,043	0,058	0,046	0,076				
SWITZERLAND	-0,75	CHF	-0,801	-0,769	-0,770	-0,727				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,135	0,303	0,724			1,503		
GREEK TREASURY			0,303	0,791	0,945	1,002			
GERMAN TREASURY		-0,780	-0,807	-0,629	-0,438	-0,410	-0,220		
JAPANESE TREAS		-0,133	-0,107	0,023	0,234	0,403	0,622		
U.K TREASURY		-0,074	-0,092	0,162	0,396	0,666	0,712		
ESM TREASURY		-0,638	-0,602	-0,362	-0,057	0,098	0,109		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,513	-0,526	-0,488	-0,424	-0,304	-0,127	-0,056	-0,089
USD SWAP		0,210	0,261	0,389	0,546	0,762	0,986	1,100	1,167
JPY SWAP		-0,055	-0,058	-0,048	-0,026	0,036	0,165	0,270	0,397
GBP SWAP		0,043	0,090	0,164	0,238	0,344	0,460	0,511	0,515
CHF SWAP		-0,745	-0,715	-0,633	-0,528	-0,388	-0,218	-0,170	-0,258

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	107,75	0,02	-1	-13	3M	100,02	-0,07	
GGB 3,50%	01/23	3Y	107,81	0,07	0	-19				
GGB 3,375%	02/25	5Y	113,22	0,29	-2	-32				
GGB 1,875%	07/26	6Y	108,67	0,35	-2	-59	6M	100,07	-0,15	
GGB 2%	04/27	7Y	109,82	0,46	-3	-48				
GGB 1,5%	06/30	10Y	106,63	0,78	-4	-69				
GGB 1,875%	02/35	15Y	112,60	0,93	-3	-95	12M	100,10	-0,11	
GGB 4%	01/37	17Y	145,10	0,99	-3	-121				
GGB 4,20%	01/42	22Y	158,46	1,10	-3	-121				

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		111	16	70	66	23	100		
10Y		142	-20	66	67	13	114		
15Y		138	-53	52	48	-8	113		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,07	-0,15	-0,11	0,21	0,30	0,48	0,79	0,95	1,00

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	621	0,32	917	-32,25%			
DOW JONES	28.494	-0,07	28.538	-0,15%	BUND	176,17	
S&P 500	3.483	-0,15	3.231	7,81%	BOBL	135,8	
NASDAQ	11.714	-0,47	8.973	30,55%	SCHATZ	112,44	
DAX	12.836	1,04	13.249	-3,12%			
FTSE	5.914	1,39	7.542	-21,59%	US LONG BOND	175,38	
NIKKEI	23.411	-0,41	23.657	-1,04%	US 10Y	139,20	
BRENT	42,66	-1,16	66	-35,36%	US 5Y	125,89	
GOLD \$	1.912	0,18	1.517	26,05%	US 2Y	110,45	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

