

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	1,191	-0,08	USDJPY	104,245	-0,21	EURUSD	1,1212	6,19%	
EURGBP	0,8913	0,15	USDGBP	0,7486	0,21	EURGBP	0,84558	5,41%	
EURJPY	124,12	-0,28	USDCHF	0,90795	-0,04	EURJPY	121,85	1,86%	
EURCHF	1,0811	-0,10				EURCHF	1,0853	-0,38%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,533	-0,336	-0,526	-0,508	-0,194	-0,482	
USA	(0,00 / 0,25)	USD	0,143	0,177	0,232	0,255		0,336	
JAPAN	- 0,10	JPY	-0,102	-0,096	-0,103	-0,064			
BANK OF ENGLAND	0,10	GBP	0,039	0,042	0,044	0,063			
SWITZERLAND	-0,75	CHF	-0,804	-0,801	-0,780	-0,731			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,158	0,394	0,882			1,624		
GREEK TREASURY			0,050	0,677	0,899	0,976			
GERMAN TREASURY		-0,756	-0,761	-0,576	-0,376	-0,354	-0,162		
JAPANESE TREAS		-0,143	-0,109	0,026	0,217	0,392	0,654		
U.K TREASURY		-0,033	0,005	0,306	0,532	0,818	0,863		
ESM TREASURY		-0,634	-0,596	-0,376	-0,036	0,108	0,118		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,516	-0,508	-0,455	-0,381	-0,247	-0,054	0,029	0,006
USD SWAP		0,220	0,301	0,446	0,647	0,884	1,114	1,229	1,304
JPY SWAP		-0,052	-0,053	-0,044	-0,020	0,040	0,158	0,254	0,372
GBP SWAP		0,046	0,149	0,258	0,353	0,483	0,617	0,673	0,686
CHF SWAP		-0,727	-0,665	-0,555	-0,440	-0,288	-0,111	-0,063	-0,150

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	107,53	-0,13	-1	-28	3M	100,04	-0,20	
GGB 3,50%	01/23	3Y	107,82	-0,10	-1	-36				
GGB 3,375%	02/25	5Y	114,05	0,04	0	-57				
GGB 1,875%	07/26	6Y	109,62	0,16	0	-78	6M	100,12	-0,27	
GGB 2%	04/27	7Y	110,77	0,30	0	-64				
GGB 1,5%	06/30	10Y	107,65	0,67	-1	-80				
GGB 1,875%	02/35	15Y	113,12	0,89	0	-99	12M	100,09	-0,12	
GGB 4%	01/37	17Y	145,30	0,96	0	-124				
GGB 4,20%	01/42	22Y	158,97	1,07	0	-124				

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		81	-14	43	50	1	71		
10Y		125	-37	62	66	6	102		
15Y		128	-64	52	52	-8	106		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,20	-0,27	-0,12	-0,10	0,05	0,31	0,68	0,90	0,98

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	722	2,42	917	-21,24%			
DOW JONES	29.872	-0,58	28.538	4,68%	BUND	175,38	
S&P 500	3.630	-0,16	3.231	12,34%	BOBL	135,46	
NASDAQ	12.094	0,48	8.973	34,79%	SCHATZ	112,355	
DAX	13.291	0,01	13.249	0,32%			
FTSE	6.358	-0,53	7.542	-15,70%	US LONG BOND	173,25	
NIKKEI	26.537	0,91	23.657	12,18%	US 10Y	138,39	
BRENT	48,24	-0,76	66	-26,91%	US 5Y	125,61	
GOLD \$	1.815	0,41	1.517	19,64%	US 2Y	110,41	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

