

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	1,213	0,19	USDJPY	104,1	-0,06	EURUSD	1,1212	8,16%	
EURGBP	0,9014	-0,54	USDGBP	0,74335	-0,69	EURGBP	0,84558	6,60%	
EURJPY	126,24	0,12	USDCHF	0,88785	-0,12	EURJPY	121,85	3,60%	
EURCHF	1,0767	0,04				EURCHF	1,0853	-0,80%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,549	-0,336	-0,536	-0,518	-0,194	-0,504		
USA	(0,00 / 0,25)	USD	0,146	0,182	0,230	0,253		0,338		
JAPAN	- 0,10	JPY	-0,100	-0,084	-0,099	-0,059				
BANK OF ENGLAND	0,10	GBP	0,031	0,043	0,032	0,044				
SWITZERLAND	-0,75	CHF	-0,844	-0,804	-0,782	-0,734				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,155	0,405	0,941			1,692		
GREEK TREASURY			0,062	0,614	0,884	0,967			
GERMAN TREASURY		-0,770	-0,785	-0,595	-0,394	-0,364	-0,167		
JAPANESE TREAS		-0,123	-0,112	0,022	0,198	0,383	0,628		
U.K TREASURY		-0,066	-0,024	0,278	0,499	0,772	0,816		
ESM TREASURY		-0,659	-0,622	-0,406	-0,070	0,069	0,084		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,538	-0,534	-0,477	-0,400	-0,263	-0,071	0,013	-0,003
USD SWAP		0,213	0,276	0,466	0,683	0,947	1,207	1,335	1,419
JPY SWAP		-0,054	-0,053	-0,041	-0,018	0,043	0,160	0,254	0,367
GBP SWAP		0,028	0,127	0,236	0,332	0,460	0,590	0,642	0,642
CHF SWAP		-0,747	-0,693	-0,580	-0,458	-0,295	-0,125	-0,070	-0,160

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	107,38	-0,12	0	-28	3M	100,03	-0,20	
GGB 3,50%	01/23	3Y	107,72	-0,11	0	-37				
GGB 3,375%	02/25	5Y	113,89	0,05	-1	-56				
GGB 1,875%	07/26	6Y	109,61	0,15	-1	-79	6M	100,08	-0,19	
GGB 2%	04/27	7Y	110,85	0,28	-2	-66				
GGB 1,5%	06/30	10Y	108,23	0,61	-2	-86				
GGB 1,875%	02/35	15Y	113,25	0,87	-2	-101	12M	100,12	-0,16	
GGB 4%	01/37	17Y	145,33	0,96	-2	-125				
GGB 4,20%	01/42	22Y	159,26	1,06	-2	-126				

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		85	-10	46	52	5	75		
10Y		121	-41	58	61	2	97		
15Y		128	-63	54	51	-8	105		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,20	-0,19	-0,16	-0,11	0,06	0,29	0,61	0,88	0,97

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	801	1,20	917	-12,68%			
DOW JONES	30.174	0,35	28.538	5,73%	BUND	175,43	
S&P 500	3.702	0,28	3.231	14,59%	BOBL	135,54	
NASDAQ	12.583	0,50	8.973	40,23%	SCHATZ	112,37	
DAX	13.411	1,00	13.249	1,22%			
FTSE	6.597	0,58	7.542	-12,53%	US LONG BOND	171,44	
NIKKEI	26.818	1,33	23.657	13,36%	US 10Y	138,06	
BRENT	49,36	1,06	66	-25,21%	US 5Y	125,55	
GOLD \$	1.858	-0,66	1.517	22,49%	US 2Y	110,41	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

