

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	-0,08	USDJPY	104,125	-0,09	EURUSD	1,1212	8,17%	
EURGBP	0,9176	0,50	USDGBP	0,75665	0,60	EURGBP	0,84558	8,52%	
EURJPY	126,29	-0,20	USDCHF	0,88695	0,13	EURJPY	121,85	3,64%	
EURCHF	1,0758	0,01				EURCHF	1,0853	-0,88%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,552	-0,336	-0,545	-0,524	-0,194	-0,507		
USA	(0,00 / 0,25)	USD	0,148	0,194	0,221	0,251		0,336		
JAPAN	- 0,10	JPY	-0,110	-0,085	-0,104	-0,062				
BANK OF ENGLAND	0,10	GBP	0,024	0,041	0,037	0,040				
SWITZERLAND	-0,75	CHF	-0,847	-0,803	-0,790	-0,743				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,131	0,370	0,892			1,620		
GREEK TREASURY			0,044	0,581	0,853	0,946			
GERMAN TREASURY		-0,775	-0,800	-0,625	-0,443	-0,415	-0,223		
JAPANESE TREAS		-0,133	-0,123	0,014	0,205	0,381	0,617		
U.K TREASURY		-0,140	-0,111	0,168	0,388	0,657	0,702		
ESM TREASURY		-0,666	-0,638	-0,441	-0,118	0,015	0,027		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,541	-0,542	-0,496	-0,427	-0,299	-0,116	-0,038	-0,059
USD SWAP		0,198	0,253	0,433	0,639	0,892	1,142	1,264	1,344
JPY SWAP		-0,054	-0,056	-0,047	-0,025	0,035	0,154	0,250	0,364
GBP SWAP		-0,003	0,064	0,158	0,244	0,360	0,483	0,531	0,524
CHF SWAP		-0,753	-0,707	-0,600	-0,483	-0,323	-0,142	-0,098	-0,180

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	107,40	-0,16	-2	-31	3M	100,03	-0,20	
GGB 3,50%	01/23	3Y	107,75	-0,14	-2	-40				
GGB 3,375%	02/25	5Y	113,95	0,03	-2	-58				
GGB 1,875%	07/26	6Y	109,79	0,12	-2	-82	6M	100,11	-0,23	
GGB 2%	04/27	7Y	111,02	0,25	-3	-69				
GGB 1,5%	06/30	10Y	108,55	0,57	-3	-90				
GGB 1,875%	02/35	15Y	113,71	0,84	-3	-104	12M	100,20	-0,20	
GGB 4%	01/37	17Y	145,72	0,93	-2	-127				
GGB 4,20%	01/42	22Y	159,52	1,05	-2	-127				

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		84	-11	48	53	7	75		
10Y		121	-41	58	62	4	96		
15Y		130	-61	54	53	-5	106		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,20	-0,23	-0,20	-0,14	0,04	0,26	0,58	0,85	0,95

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	774	-0,06	917	-15,61%			
DOW JONES	29.999	-0,23	28.538	5,12%	BUND	175,43	
S&P 500	3.668	-0,13	3.231	13,53%	BOBL	135,54	
NASDAQ	12.406	0,54	8.973	38,26%	SCHATZ	112,37	
DAX	13.159	-1,03	13.249	-0,68%			
FTSE	6.542	-0,87	7.542	-13,25%	US LONG BOND	172,47	
NIKKEI	26.653	-0,39	23.657	12,66%	US 10Y	138,45	
BRENT	50,30	0,10	66	-23,79%	US 5Y	125,70	
GOLD \$	1.833	-0,19	1.517	20,83%	US 2Y	110,46	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

