

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	1,081	0,12	USDJPY	110,18	0,29	EURUSD	1,1212	-3,63%	
EURGBP	0,8315	0,14	USDGBP	0,76955	0,03	EURGBP	0,84558	-1,67%	
EURJPY	119,05	0,40	USDCHF	0,98315	-0,01	EURJPY	121,85	-2,30%	
EURCHF	1,0623	0,12				EURCHF	1,0853	-2,12%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,480	-0,336	-0,413	-0,353	-0,194	-0,294	
USA	(1,50 / 1,75)	USD	1,647	1,646	1,693	1,725		1,793	
JAPAN	- 0,10	JPY	-0,092	-0,073	-0,076	-0,013			
BANK OF ENGLAND	0,75	GBP	0,709	0,733	0,759	0,805			
SWITZERLAND	-0,75	CHF	-0,778	-0,738	-0,707	-0,663			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,414	1,398	1,558			1,999		
GREEK TREASURY			0,333	0,977	1,532	1,627			
GERMAN TREASURY		-0,640	-0,617	-0,408	-0,278	-0,118	0,113		
JAPANESE TREAS		-0,154	-0,149	-0,047	0,113	0,241	0,370		
U.K TREASURY		0,528	0,476	0,610	0,842	1,001	1,099		
ESM TREASURY		-0,521	-0,448	-0,187	0,018	0,119	0,308		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,379	-0,366	-0,306	-0,222	-0,067	0,170	0,301	0,331
USD SWAP		1,567	1,393	1,389	1,424	1,499	1,595	1,648	1,663
JPY SWAP		-0,039	-0,068	-0,066	-0,042	0,016	0,115	0,190	0,280
GBP SWAP		0,753	0,717	0,723	0,744	0,790	0,863	0,894	0,884
CHF SWAP		-0,715	-0,738	-0,660	-0,564	-0,415	-0,194	-0,103	-0,120

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	110,33	0,13	1	-2	3M	100,02	-0,12
GGB 3,50%	01/23	3Y	109,70	0,19	0	-7			
GGB 3,45%	04/24	4Y	112,79	0,31	0	-18			
GGB 1,875%	07/26	6Y	107,75	0,64	0	-30	6M	100,01	-0,02
GGB 3,875%	03/29	10Y	125,13	0,96	0	-47			
GGB 1,875%	02/35	15Y	104,71	1,52	0	-39	12M	99,96	0,04
GGB 4%	01/37	17Y	135,15	1,61	0	-59			
GGB 4,20%	01/42	22Y	144,99	1,72	0				

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	95	0	56	45	3	81
10Y	139	-24	69	69	6	115
15Y	181	-10	90	99	16	144

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,12	-0,02	0,04	0,13	0,31	0,64	0,96	1,52	1,61

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	917	0,57	917	0,00%				
DOW JONES	29.232	-0,56	28.538	2,43%	BUND		174,51	
S&P 500	3.370	-0,29	3.231	4,31%	BOBL		134,73	
NASDAQ	9.733	0,02	8.973	8,47%	SCHATZ		112,035	
DAX	13.734	0,39	13.249	3,66%				
FTSE	7.441	0,80	7.542	-1,34%	US LONG BOND		163,16	
NIKKEI	23.401	0,89	23.657	-1,08%	US 10Y		131,16	
BRENT	58,08	0,57	66	-12,00%	US 5Y		119,92	
GOLD \$	1.608	0,40	1.517	6,00%	US 2Y		107,99	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

