

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	1,126	-0,05	USDJPY	103,675	-0,78	EURUSD	1,1212	0,47%	
EURGBP	0,8813	0,27	USDGBP	0,7825	0,33	EURGBP	0,84558	4,22%	
EURJPY	116,78	-0,84	USDCHF	0,93665	-0,17	EURJPY	121,85	-4,16%	
EURCHF	1,0551	-0,22				EURCHF	1,0853	-2,78%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,513	-0,336	-0,482	-0,438	-0,194	-0,358		
USA (1,00 / 1,25)		USD	0,811	0,790	0,784	0,770		0,792		
JAPAN - 0,10		JPY	-0,182	-0,138	-0,116	-0,124				
BANK OF ENGLAND 0,25		GBP	0,522	0,492	0,534	0,544				
SWITZERLAND -0,75		CHF	-0,886	-0,857	-0,834	-0,787				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,410	0,567	0,733			1,205		
GREEK TREASURY			1,278	1,653	1,929	2,003			
GERMAN TREASURY		-0,994	-0,933	-0,782	-0,767	-0,686	-0,512		
JAPANESE TREAS		-0,221	-0,193	-0,057	0,157	0,240	0,316		
U.K TREASURY		0,129	0,171	0,252	0,435	0,566	0,639		
ESM TREASURY		-0,624	-0,515	-0,383	-0,217	-0,209	-0,216		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,505	-0,505	-0,424	-0,363	-0,277	-0,162	-0,169	-0,330
USD SWAP		0,448	0,484	0,604	0,680	0,741	0,753	0,759	0,730
JPY SWAP		-0,153	-0,202	-0,203	-0,184	-0,123	-0,031	0,032	0,109
GBP SWAP		0,401	0,433	0,478	0,502	0,530	0,542	0,529	0,464
CHF SWAP		-0,875	-0,855	-0,770	-0,680	-0,560	-0,408	-0,393	-0,523

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	108,12	0,91	5	75	3M	100,00	-0,01	
GGB 3,50%	01/23	3Y	107,12	0,97	9	71				
GGB 3,45%	04/24	4Y	108,78	1,21	14	73				
GGB 1,875%	07/26	6Y	102,63	1,44	11	50	6M	99,98	0,06	
GGB 3,875%	03/29	10Y	118,76	1,62	9	19				
GGB 1,875%	02/35	15Y	99,69	1,90	7	-1	12M	99,90	0,13	
GGB 4%	01/37	17Y	128,83	1,97	5	-23				
GGB 4,20%	01/42	22Y	137,73	2,04	4					

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	221	126	144	120	50	186		
10Y	244	82	140	123	39	198		
15Y	270	79	141	133	28	208		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,01	0,06	0,13	0,91	1,21	1,44	1,62	1,90	1,97

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	552	-8,31	917	-39,76%				
DOW JONES	23.553	-5,86	28.538	-17,47%		BUND	177,12	
S&P 500	2.741	-4,89	3.231	-15,15%		BOBL	137,03	
NASDAQ	7.952	-4,70	8.973	-11,38%		SCHATZ	112,795	
DAX	9.745	-6,64	13.249	-26,45%				
FTSE	5.511	-6,22	7.542	-26,93%		US LONG BOND	182,25	
NIKKEI	18.560	-4,41	23.657	-21,55%		US 10Y	138,31	
BRENT	33,84	-5,45	66	-48,73%		US 5Y	124,88	
GOLD \$	1.643	0,47	1.517	8,29%		US 2Y	110,27	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

