

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	1,100	-0,01	USDJPY	109,935	0,10	EURUSD	1,1212	-1,91%	
EURGBP	0,8468	0,10	USDGBP	0,7699	0,10	EURGBP	0,84558	0,14%	
EURJPY	120,9	0,09	USDCHF	0,97475	0,12	EURJPY	121,85	-0,78%	
EURCHF	1,072	0,12				EURCHF	1,0853	-1,23%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,460	-0,336	-0,396	-0,340	-0,194	-0,288	
USA	(1,50 / 1,75)	USD	1,666	1,724	1,737	1,744		1,803	
JAPAN	- 0,10	JPY	-0,081	-0,069	-0,061	0,008			
BANK OF ENGLAND	0,75	GBP	0,706	0,737	0,764	0,832			
SWITZERLAND	-0,75	CHF	-0,771	-0,723	-0,690	-0,640			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,453	1,481	1,668			2,144		
GREEK TREASURY			0,361	1,175	1,724	1,872			
GERMAN TREASURY		-0,631	-0,577	-0,346	-0,214	-0,055	0,180		
JAPANESE TREAS		-0,128	-0,124	-0,017	0,146	0,288	0,423		
U.K TREASURY		0,520	0,470	0,624	0,873	1,040	1,139		
ESM TREASURY		-0,500	-0,388	-0,093	0,118	0,221	0,417		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,359	-0,319	-0,239	-0,142	0,027	0,271	0,403	0,442
USD SWAP		1,638	1,480	1,488	1,537	1,626	1,737	1,797	1,821
JPY SWAP		-0,003	-0,026	-0,020	0,006	0,070	0,177	0,261	0,356
GBP SWAP		0,769	0,726	0,747	0,777	0,833	0,910	0,943	0,941
CHF SWAP		-0,656	-0,638	-0,560	-0,458	-0,303	-0,085	0,010	0,008

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	110,49	0,12	0	-3	3M	100,02	-0,11
GGB 3,50%	01/23	3Y	109,80	0,19	-2	-7			
GGB 3,45%	04/24	4Y	112,79	0,33	1	-15			
GGB 1,875%	07/26	6Y	107,35	0,70	0	-23	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	123,28	1,16	0	-27			
GGB 1,875%	02/35	15Y	102,09	1,72	0	-19	12M	99,96	0,04
GGB 4%	01/37	17Y	131,00	1,85	0	-35			
GGB 4,20%	01/42	22Y	140,13	1,94	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	94	-1	53	44	2	80
10Y	152	-10	86	82	20	126
15Y	194	3	100	109	27	155

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,11	-0,03	0,04	0,12	0,33	0,70	1,16	1,72	1,85

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	926	0,52	917	0,95%				
DOW JONES	29.291	1,68	28.538	2,64%		BUND	173,56	
S&P 500	3.335	1,13	3.231	3,21%		BOBL	134,49	
NASDAQ	9.509	0,43	8.973	5,97%		SCHATZ	111,995	
DAX	13.561	0,61	13.249	2,35%				
FTSE	7.504	0,29	7.542	-0,50%		US LONG BOND	160,81	
NIKKEI	23.874	2,38	23.657	0,92%		US 10Y	130,38	
BRENT	56,07	1,43	66	-15,05%		US 5Y	119,55	
GOLD \$	1.559	0,18	1.517	2,75%		US 2Y	107,91	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

