

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	-0,19	USDJPY	108,83	-0,61	EURUSD	1,1212	-1,87%	
EURGBP	0,9009	-0,73	USDGBP	0,8187	-0,53	EURGBP	0,84558	6,54%	
EURJPY	119,75	-0,84	USDCHF	0,9636	0,05	EURJPY	121,85	-1,72%	
EURCHF	1,0602	-0,17				EURCHF	1,0853	-2,31%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,458	-0,336	-0,369	-0,298	-0,194	-0,176	
USA	(1,00 / 1,25)	USD	0,959	1,156	1,267	1,068		0,988	
JAPAN	- 0,10	JPY	-0,150	-0,114	-0,078	-0,051			
BANK OF ENGLAND	0,25	GBP	0,248	0,419	0,553	0,690			
SWITZERLAND	-0,75	CHF	-0,803	-0,745	-0,705	-0,601			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,263	0,453	0,768			1,356		
GREEK TREASURY			1,222	1,626	1,685	1,850			
GERMAN TREASURY		-0,682	-0,634	-0,444	-0,320	-0,177	0,039		
JAPANESE TREAS		-0,124	-0,093	0,017	0,249	0,310	0,433		
U.K TREASURY		0,126	0,222	0,374	0,597	0,738	0,814		
ESM TREASURY		-0,391	-0,206	0,050	0,346	0,478	0,503		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,308	-0,291	-0,218	-0,130	0,009	0,195	0,263	0,219
USD SWAP		0,663	0,476	0,538	0,613	0,694	0,749	0,780	0,807
JPY SWAP		-0,033	-0,049	-0,043	-0,019	0,045	0,126	0,170	0,228
GBP SWAP		0,546	0,479	0,513	0,544	0,579	0,618	0,626	0,596
CHF SWAP		-0,608	-0,595	-0,476	-0,298	-0,179	0,030	0,026	-0,058

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	108,03	0,88	-3	73	3M	99,97	0,26
GGB 3,50%	01/23	3Y	107,00	0,98	-3	72			
GGB 3,45%	04/24	4Y	109,04	1,13	-5	64			
GGB 1,875%	07/26	6Y	102,86	1,40	-5	46	6M	99,94	0,19
GGB 3,875%	03/29	10Y	119,17	1,56	0	13			
GGB 1,875%	02/35	15Y	103,13	1,64	0	-27	12M	99,82	0,25
GGB 4%	01/37	17Y	131,75	1,80	-2	-40			
GGB 4,20%	01/42	22Y	140,20	1,93	-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	186	91	120	102	51	161
10Y	207	45	112	99	33	167
15Y	201	10	84	83	-3	141

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,26	0,19	0,25	0,88	1,13	1,40	1,56	1,64	1,80

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	561	-2,13	917	-38,81%				
DOW JONES	22.552	6,38	28.538	-20,97%		BUND	172,26	
S&P 500	2.630	6,24	3.231	-18,60%		BOBL	135,21	
NASDAQ	7.798	5,60	8.973	-13,10%		SCHATZ	112,17	
DAX	9.819	-1,82	13.249	-25,89%				
FTSE	5.608	-3,57	7.542	-25,64%		US LONG BOND	178,91	
NIKKEI	19.389	3,88	23.657	-18,04%		US 10Y	138,17	
BRENT	25,83	-1,94	66	-60,86%		US 5Y	125,06	
GOLD \$	1.623	-0,90	1.517	7,01%		US 2Y	110,19	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

