

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	1,098	-0,66	USDJPY	108,515	0,64	EURUSD	1,1212	-2,11%	
EURGBP	0,8905	0,06	USDGBP	0,81135	0,77	EURGBP	0,84558	5,31%	
EURJPY	119,1	0,04	USDCHF	0,96445	0,62	EURJPY	121,85	-2,26%	
EURCHF	1,0585	-0,02				EURCHF	1,0853	-2,47%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,438	-0,336	-0,353	-0,281	-0,194	-0,153		
USA	(1,00 / 1,25)	USD	0,989	1,256	1,450	1,072		0,969		
JAPAN	- 0,10	JPY	-0,117	-0,103	-0,053	-0,020				
BANK OF ENGLAND	0,25	GBP	0,254	0,419	0,556	0,701				
SWITZERLAND	-0,75	CHF	-0,803	-0,731	-0,674	-0,598				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,234	0,389	0,707			1,345		
GREEK TREASURY			1,250	1,618	1,669	1,771			
GERMAN TREASURY		-0,685	-0,653	-0,477	-0,362	-0,212	-0,010		
JAPANESE TREAS		-0,135	-0,093	0,022	0,260	0,326	0,433		
U.K TREASURY		0,158	0,232	0,376	0,607	0,757	0,833		
ESM TREASURY		-0,413	-0,250	-0,022	0,277	0,398	0,420		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,318	-0,312	-0,238	-0,155	-0,026	0,150	0,210	0,153
USD SWAP		0,658	0,473	0,531	0,613	0,712	0,804	0,847	0,874
JPY SWAP		-0,025	-0,048	-0,051	-0,033	0,025	0,103	0,148	0,200
GBP SWAP		0,580	0,500	0,529	0,558	0,591	0,631	0,639	0,605
CHF SWAP		-0,623	-0,602	-0,502	-0,382	-0,218	-0,048	-0,025	-0,113

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	108,09	0,85	-3	70	3M	99,98	0,17	
GGB 3,50%	01/23	3Y	106,89	1,02	-3	76				
GGB 3,45%	04/24	4Y	108,84	1,17	-2	68				
GGB 1,875%	07/26	6Y	102,81	1,41	-1	46	6M	99,93	0,20	
GGB 3,875%	03/29	10Y	119,08	1,57	-3	14				
GGB 1,875%	02/35	15Y	103,17	1,63	-4	-28	12M	99,81	0,27	
GGB 4%	01/37	17Y	132,79	1,74	-9	-47				
GGB 4,20%	01/42	22Y	140,22	1,93	-8					

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	190	95	117	97	38	163		
10Y	210	48	103	89	15	166		
15Y	203	12	74	73	-20	143		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,17	0,20	0,27	0,85	1,17	1,41	1,57	1,63	1,74

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	577	3,34	917	-37,04%				
DOW JONES	22.327	3,19	28.538	-21,76%		BUND	172,63	
S&P 500	2.627	3,35	3.231	-18,70%		BOBL	135,21	
NASDAQ	7.774	3,62	8.973	-13,36%		SCHATZ	112,165	
DAX	10.032	2,20	13.249	-24,28%				
FTSE	5.680	2,09	7.542	-24,68%		US LONG BOND	179,25	
NIKKEI	18.917	-0,88	23.657	-20,04%		US 10Y	138,58	
BRENT	23,45	3,03	66	-64,47%		US 5Y	125,27	
GOLD \$	1.611	-0,68	1.517	6,23%		US 2Y	110,18	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

