

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	1,094	-0,82	USDJPY	107,555	0,03	EURUSD	1,1212	-2,43%	
EURGBP	0,8849	-0,42	USDGBP	0,80885	0,41	EURGBP	0,84558	4,65%	
EURJPY	117,67	-0,82	USDCHF	0,96565	0,47	EURJPY	121,85	-3,43%	
EURCHF	1,0565	-0,36				EURCHF	1,0853	-2,66%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,436	-0,336	-0,353	-0,280	-0,194	-0,163	
USA	(1,00 / 1,25)	USD	0,985	1,264	1,433	1,092		1,014	
JAPAN	- 0,10	JPY	-0,127	-0,090	-0,050	-0,018			
BANK OF ENGLAND	0,25	GBP	0,252	0,429	0,570	0,729			
SWITZERLAND	-0,75	CHF	-0,800	-0,725	-0,664	-0,580			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,232	0,342	0,614			1,280		
GREEK TREASURY			1,402	1,710	1,800	1,855			
GERMAN TREASURY		-0,686	-0,664	-0,505	-0,384	-0,236	-0,031		
JAPANESE TREAS		-0,105	-0,103	0,013	0,229	0,292	0,422		
U.K TREASURY		0,114	0,183	0,313	0,532	0,680	0,754		
ESM TREASURY		-0,416	-0,264	-0,047	0,254	0,378	0,402		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,309	-0,305	-0,247	-0,170	-0,049	0,129	0,190	0,135
USD SWAP		0,655	0,449	0,501	0,584	0,691	0,794	0,845	0,876
JPY SWAP		-0,021	-0,051	-0,055	-0,036	0,021	0,098	0,141	0,194
GBP SWAP		0,578	0,486	0,510	0,537	0,568	0,602	0,604	0,559
CHF SWAP		-0,608	-0,600	-0,503	-0,388	-0,230	-0,063	-0,033	-0,128

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	107,99	0,89	4	74	3M	99,98	0,17	
GGB 3,50%	01/23	3Y	106,66	1,09	4	83				
GGB 3,45%	04/24	4Y	108,24	1,32	6	83				
GGB 1,875%	07/26	6Y	102,51	1,45	2	51	6M	99,93	0,20	
GGB 3,875%	03/29	10Y	118,20	1,67	4	24				
GGB 1,875%	02/35	15Y	101,62	1,75	7	-16	12M	99,81	0,27	
GGB 4%	01/37	17Y	131,81	1,79	1	-41				
GGB 4,20%	01/42	22Y	138,23	2,02	3					

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	207	112	121	98	46	174		
10Y	222	60	102	83	14	172		
15Y	218	27	76	72	-18	152		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,17	0,20	0,27	0,89	1,32	1,45	1,67	1,75	1,79

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	541	-3,16	917	-41,04%				
DOW JONES	21.917	-1,84	28.538	-23,20%		BUND	173,1	
S&P 500	2.585	-1,60	3.231	-20,01%		BOBL	135,32	
NASDAQ	7.700	-0,95	8.973	-14,19%		SCHATZ	112,18	
DAX	9.604	-3,34	13.249	-27,51%				
FTSE	5.442	-4,05	7.542	-27,84%		US LONG BOND	181,19	
NIKKEI	18.065	-4,50	23.657	-23,64%		US 10Y	139,22	
BRENT	24,97	-5,24	66	-62,17%		US 5Y	125,55	
GOLD \$	1.596	1,18	1.517	5,19%		US 2Y	110,20	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

