

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	1,095	0,35	USDJPY	107,355	-0,38	EURUSD	1,1212	-2,32%	
EURGBP	0,8725	-0,02	USDGBP	0,7968	-0,38	EURGBP	0,84558	3,18%	
EURJPY	117,58	-0,02	USDCHF	0,96255	-0,52	EURJPY	121,85	-3,51%	
EURCHF	1,0542	-0,18				EURCHF	1,0853	-2,87%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,387	-0,336	-0,220	-0,179	-0,194	-0,087	
USA	(0,00 / 0,25)	USD	0,814	1,065	1,219	1,226		1,051	
JAPAN	- 0,10	JPY	-0,097	-0,050	-0,020	0,015			
BANK OF ENGLAND	0,10	GBP	0,242	0,481	0,680	0,731			
SWITZERLAND	-0,75	CHF	-0,732	-0,679	-0,586	-0,509			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,235	0,422	0,744			1,388		
GREEK TREASURY			1,454	1,825	1,892	1,940			
GERMAN TREASURY		-0,636	-0,566	-0,347	-0,220	-0,107	0,056		
JAPANESE TREAS		-0,144	-0,102	0,030	0,245	0,355	0,460		
U.K TREASURY		0,031	0,127	0,305	0,481	0,600	0,655		
ESM TREASURY		-0,344	-0,214	0,002	0,294	0,410	0,423		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,250	-0,270	-0,200	-0,120	0,003	0,165	0,215	0,135
USD SWAP		0,583	0,449	0,558	0,682	0,816	0,936	0,996	1,034
JPY SWAP		-0,017	-0,044	-0,049	-0,037	0,046	0,148	0,220	0,292
GBP SWAP		0,577	0,461	0,494	0,528	0,572	0,600	0,588	0,524
CHF SWAP		-0,590	-0,590	-0,495	-0,380	-0,215	-0,058	-0,035	-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	107,62	0,99	3	84	3M	99,99	0,16
GGB 3,50%	01/23	3Y	106,12	1,25	5	99			
GGB 3,45%	04/24	4Y	107,93	1,38	2	89			
GGB 1,875%	07/26	6Y	102,05	1,53	#N/A	59	6M	99,94	0,21
GGB 3,875%	03/29	10Y	117,06	1,79	2	35			
GGB 1,875%	02/35	15Y	100,25	1,86	3	-5	12M	99,82	0,27
GGB 4%	01/37	17Y	129,76	1,91	2	-29			
GGB 4,20%	01/42	22Y	135,88	2,13	1				

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	202	107	117	96	32	170
10Y	217	55	100	89	16	170
15Y	211	20	72	74	-18	151

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,16	0,21	0,27	0,99	1,38	1,53	1,79	1,86	1,91

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	617	1,53	917	-32,76%				
DOW JONES	23.391	-1,39	28.538	-18,04%		BUND	170,84	
S&P 500	2.762	-1,01	3.231	-14,53%		BOBL	134,67	
NASDAQ	8.192	0,48	8.973	-8,70%		SCHATZ	112,05	
DAX	10.676	1,05	13.249	-19,42%				
FTSE	5.805	-0,65	7.542	-23,04%		US LONG BOND	178,03	
NIKKEI	19.639	3,13	23.657	-16,99%		US 10Y	138,17	
BRENT	31,48	-0,82	66	-52,30%		US 5Y	125,13	
GOLD \$	1.720	0,26	1.517	13,37%		US 2Y	110,16	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

