

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	1,093	-0,30	USDJPY	107,365	0,27	EURUSD	1,1212	-2,49%	
EURGBP	0,8744	0,53	USDGBP	0,79975	0,83	EURGBP	0,84558	3,40%	
EURJPY	117,38	-0,03	USDCHF	0,96385	0,29	EURJPY	121,85	-3,67%	
EURCHF	1,0538	-0,02				EURCHF	1,0853	-2,91%	

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		0,197	0,373	0,687			1,328		
GREEK TREASURY			1,676	2,078	2,103	2,116			
GERMAN TREASURY		-0,683	-0,620	-0,413	-0,282	-0,166	0,006		
JAPANESE TREAS		-0,138	-0,097	0,014	0,240	0,347	0,466		
U.K TREASURY		0,052	0,145	0,314	0,513	0,637	0,695		
ESM TREASURY		-0,355	-0,251	-0,047	0,252	0,372	0,386		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,265	-0,298	-0,238	-0,164	-0,046	0,121	0,176	0,097
USD SWAP		0,543	0,412	0,508	0,625	0,756	0,872	0,934	0,968
JPY SWAP		-0,013	-0,038	-0,038	-0,016	0,047	0,154	0,225	0,303
GBP SWAP		0,557	0,446	0,487	0,529	0,578	0,609	0,600	0,544
CHF SWAP		-0,593	-0,597	-0,528	-0,408	-0,253	-0,093	-0,050	-0,168

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	107,30	1,12	5	97	3M	99,99	0,26	
GGB 3,50%	01/23	3Y	105,70	1,40	8	114				
GGB 3,45%	04/24	4Y	107,01	1,61	15	112				
GGB 1,875%	07/26	6Y	100,77	1,74	10	80	6M	99,93	0,24	
GGB 3,875%	03/29	10Y	114,82	2,04	14	61				
GGB 1,875%	02/35	15Y	97,61	2,06	12	15	12M	99,81	0,28	
GGB 4%	01/37	17Y	126,81	2,09	9	-11				
GGB 4,20%	01/42	22Y	133,27	2,25	6					

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	230	135	138	118	37	195		
10Y	249	87	124	113	27	199		
15Y	239	48	92	95	-9	175		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,26	0,24	0,28	1,12	1,61	1,74	2,04	2,06	2,09

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	615	-2,03	917	-32,88%				
DOW JONES	23.950	2,39	28.538	-16,08%		BUND	171,82	
S&P 500	2.846	3,06	3.231	-11,91%		BOBL	135,02	
NASDAQ	8.516	3,95	8.973	-5,10%		SCHATZ	112,155	
DAX	10.511	-1,73	13.249	-20,66%				
FTSE	5.702	-1,54	7.542	-24,39%		US LONG BOND	179,28	
NIKKEI	19.550	-0,45	23.657	-17,36%		US 10Y	138,69	
BRENT	28,38	-4,12	66	-57,00%		US 5Y	125,38	
GOLD \$	1.715	-1,12	1.517	13,04%		US 2Y	110,22	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

