

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	1,091	-0,02	USDJPY	109,9	0,12	EURUSD	1,1212	-2,71%	
EURGBP	0,8452	0,05	USDGBP	0,7748	0,06	EURGBP	0,84558	-0,04%	
EURJPY	119,89	0,09	USDCHF	0,9779	0,06	EURJPY	121,85	-1,61%	
EURCHF	1,0668	0,04				EURCHF	1,0853	-1,71%	

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	-0,400	-0,339	-0,194	-0,269	
USA (1,50 / 1,75)		USD	1,665	1,724	1,731	1,740		1,835	
JAPAN - 0,10		JPY	-0,094	-0,069	-0,065	-0,003			
BANK OF ENGLAND 0,75		GBP	0,703	0,734	0,752	0,812			
SWITZERLAND -0,75		CHF	-0,763	-0,728	-0,689	-0,633			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,413	1,409	1,589			2,046		
GREEK TREASURY			0,315	1,025	1,564	1,712			
GERMAN TREASURY		-0,636	-0,602	-0,390	-0,257	-0,100	0,135		
JAPANESE TREAS		-0,153	-0,150	-0,055	0,107	0,247	0,375		
U.K TREASURY		0,501	0,431	0,577	0,818	0,986	1,084		
ESM TREASURY		-0,504	-0,417	-0,144	0,064	0,165	0,358		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,363	-0,339	-0,274	-0,185	-0,025	0,216	0,346	0,383
USD SWAP		1,583	1,407	1,409	1,453	1,536	1,643	1,701	1,722
JPY SWAP		-0,022	-0,050	-0,050	-0,031	0,028	0,119	0,210	0,296
GBP SWAP		0,745	0,694	0,707	0,731	0,784	0,857	0,888	0,887
CHF SWAP		-0,667	-0,665	-0,595	-0,503	-0,355	-0,135	-0,043	-0,050

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	110,47	0,12	0	-3	3M	99,99	0,06
GGB 3,50%	01/23	3Y	109,79	0,18	0	-8			
GGB 3,45%	04/24	4Y	112,98	0,29	0	-20			
GGB 1,875%	07/26	6Y	107,80	0,63	1	-30	6M	100,01	-0,02
GGB 3,875%	03/29	10Y	124,74	1,01	0	-42			
GGB 1,875%	02/35	15Y	104,25	1,55	0	-36	12M	99,96	0,04
GGB 4%	01/37	17Y	133,77	1,69	0	-51			
GGB 4,20%	01/42	22Y	142,49	1,83	0				

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	92	-3	51	42	-1	78
10Y	142	-21	75	72	6	117
15Y	182	-9	88	99	13	145

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,06	-0,02	0,04	0,12	0,29	0,63	1,01	1,55	1,69

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	903	-0,87	917	-1,53%				
DOW JONES	29.277	0,60	28.538	2,59%		BUND	174,23	
S&P 500	3.352	0,73	3.231	3,75%		BOBL	134,65	
NASDAQ	9.628	1,13	8.973	7,30%		SCHATZ	112,01	
DAX	13.638	1,06	13.249	2,93%				
FTSE	7.526	1,07	7.542	-0,21%		US LONG BOND	162,47	
NIKKEI	23.686	-0,60	23.657	0,12%		US 10Y	131,00	
BRENT	53,85	1,09	66	-18,41%		US 5Y	119,88	
GOLD \$	1.567	-0,30	1.517	3,32%		US 2Y	108,00	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

