

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	0,09	USDJPY	110,04	0,24	EURUSD	1,1212	-2,56%	
EURGBP	0,8425	-0,03	USDGBP	0,7712	-0,12	EURGBP	0,84558	-0,36%	
EURJPY	120,23	0,32	USDCHF	0,97555	-0,01	EURJPY	121,85	-1,33%	
EURCHF	1,0659	0,06				EURCHF	1,0853	-1,79%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,471	-0,336	-0,397	-0,346	-0,194	-0,269	
USA (1,50 / 1,75)		USD	1,658	1,713	1,713	1,721		1,801	
JAPAN - 0,10		JPY	-0,094	-0,072	-0,066	-0,008			
BANK OF ENGLAND 0,75		GBP	0,703	0,732	0,754	0,816			
SWITZERLAND -0,75		CHF	-0,770	-0,724	-0,689	-0,636			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,444	1,444	1,628			2,094		
GREEK TREASURY			0,341	1,033	1,577	1,704			
GERMAN TREASURY		-0,633	-0,586	-0,361	-0,226	-0,065	0,171		
JAPANESE TREAS		-0,147	-0,131	-0,034	0,128	0,258	0,391		
U.K TREASURY		0,528	0,466	0,605	0,830	0,993	1,092		
ESM TREASURY		-0,507	-0,411	-0,121	0,091	0,195	0,390		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,367	-0,336	-0,261	-0,167	0,000	0,244	0,378	0,416
USD SWAP		1,600	1,436	1,442	1,489	1,574	1,683	1,742	1,765
JPY SWAP		-0,019	-0,039	-0,032	-0,007	0,053	0,156	0,238	0,327
GBP SWAP		0,755	0,710	0,723	0,747	0,800	0,874	0,904	0,900
CHF SWAP		-0,672	-0,668	-0,585	-0,485	-0,330	-0,113	-0,018	-0,025

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	110,45	0,12	0	-3	3M	100,02	-0,10
GGB 3,50%	01/23	3Y	109,78	0,18	0	-8			
GGB 3,45%	04/24	4Y	112,89	0,31	1	-18			
GGB 1,875%	07/26	6Y	107,73	0,65	1	-29	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	124,62	1,02	2	-41			
GGB 1,875%	02/35	15Y	104,19	1,56	1	-35	12M	99,96	0,04
GGB 4%	01/37	17Y	134,01	1,68	1	-52			
GGB 4,20%	01/42	22Y	142,46	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	93	-2	54	43	2	79
10Y	139	-23	71	70	7	115
15Y	180	-11	89	98	15	143

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,10	-0,03	0,04	0,12	0,31	0,65	1,02	1,56	1,68

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	917	1,55	917	0,00%				
DOW JONES	29.276	0,00	28.538	2,59%	BUND		173,83	
S&P 500	3.358	0,17	3.231	3,92%	BOBL		134,56	
NASDAQ	9.639	0,11	8.973	7,42%	SCHATZ		112	
DAX	13.671	0,32	13.249	3,18%				
FTSE	7.508	0,11	7.542	-0,45%	US LONG BOND		161,69	
NIKKEI	23.861	0,74	23.657	0,86%	US 10Y		130,69	
BRENT	55,17	2,15	66	-16,41%	US 5Y		119,72	
GOLD \$	1.564	-0,27	1.517	3,08%	US 2Y		107,95	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

