

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	1,089	0,11	USDJPY	109,76	-0,31	EURUSD	1,1212	-2,91%	
EURGBP	0,8394	0,05	USDGBP	0,7711	-0,06	EURGBP	0,84558	-0,73%	
EURJPY	119,48	-0,20	USDCHF	0,97665	-0,17	EURJPY	121,85	-1,95%	
EURCHF	1,0631	-0,05				EURCHF	1,0853	-2,04%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,477	-0,336	-0,409	-0,350	-0,194	-0,276	
USA (1,50 / 1,75)		USD	1,653	1,680	1,707	1,725		1,807	
JAPAN - 0,10		JPY	-0,094	-0,073	-0,066	-0,008			
BANK OF ENGLAND 0,75		GBP	0,707	0,733	0,759	0,815			
SWITZERLAND -0,75		CHF	-0,766	-0,731	-0,695	-0,637			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,405	1,403	1,583			2,048		
GREEK TREASURY			0,328	0,952	1,513	1,617			
GERMAN TREASURY		-0,644	-0,609	-0,398	-0,270	-0,113	0,120		
JAPANESE TREAS		-0,150	-0,133	-0,034	0,128	0,259	0,392		
U.K TREASURY		0,515	0,456	0,581	0,806	0,962	1,059		
ESM TREASURY		-0,517	-0,433	-0,159	0,048	0,149	0,339		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,380	-0,354	-0,286	-0,198	-0,039	0,200	0,330	0,364
USD SWAP		1,579	1,407	1,412	1,458	1,541	1,647	1,705	1,727
JPY SWAP		-0,018	-0,039	-0,034	-0,009	0,051	0,156	0,238	0,327
GBP SWAP		0,747	0,696	0,703	0,722	0,770	0,842	0,870	0,861
CHF SWAP		-0,697	-0,700	-0,620	-0,523	-0,373	-0,155	-0,060	-0,068

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	0,11	-1	-4	3M	100,02	-0,10
GGB 3,50%	01/23	3Y	109,80	0,17	-1	-9			
GGB 3,45%	04/24	4Y	112,95	0,29	-1	-20			
GGB 1,875%	07/26	6Y	107,97	0,61	-1	-33	6M	100,01	-0,02
GGB 3,875%	03/29	10Y	125,54	0,92	-3	-51			
GGB 1,875%	02/35	15Y	105,12	1,49	-3	-42	12M	99,96	0,04
GGB 4%	01/37	17Y	135,61	1,59	-3	-61			
GGB 4,20%	01/42	22Y	144,42	1,75	-2				

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	94	-1	56	47	6	80
10Y	135	-27	67	68	5	111
15Y	178	-13	87	98	16	142

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,10	-0,02	0,04	0,11	0,29	0,61	0,92	1,49	1,59

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	918	0,06	917	0,06%				
DOW JONES	29.551	0,94	28.538	3,55%		BUND	174,37	
S&P 500	3.379	0,65	3.231	4,59%		BOBL	134,7	
NASDAQ	9.726	0,90	8.973	8,39%		SCHATZ	112,025	
DAX	13.706	-0,32	13.249	3,45%				
FTSE	7.471	-0,84	7.542	-0,94%		US LONG BOND	162,38	
NIKKEI	23.828	-0,14	23.657	0,72%		US 10Y	130,98	
BRENT	55,45	-0,61	66	-15,98%		US 5Y	119,88	
GOLD \$	1.575	0,56	1.517	3,81%		US 2Y	108,00	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

