

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	1,109	-0,45	USDJPY	107,545	-0,39	EURUSD	1,1212	-1,07%	
EURGBP	0,8947	0,04	USDGBP	0,8067	0,47	EURGBP	0,84558	5,81%	
EURJPY	119,28	-0,81	USDCHF	0,9552	0,34	EURJPY	121,85	-2,11%	
EURCHF	1,0594	-0,03				EURCHF	1,0853	-2,39%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,438	-0,336	-0,353	-0,281	-0,194	-0,153	
USA	(1,00 / 1,25)	USD	0,989	1,256	1,450	1,072		0,969	
JAPAN	- 0,10	JPY	-0,117	-0,103	-0,053	-0,020			
BANK OF ENGLAND	0,25	GBP	0,254	0,419	0,556	0,701			
SWITZERLAND	-0,75	CHF	-0,803	-0,731	-0,674	-0,598			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,242	0,356	0,627			1,236		
GREEK TREASURY			1,205	1,605	1,686	1,840			
GERMAN TREASURY		-0,715	-0,696	-0,538	-0,421	-0,275	-0,068		
JAPANESE TREAS		-0,140	-0,127	0,019	0,248	0,297	0,418		
U.K TREASURY		0,095	0,157	0,282	0,481	0,612	0,690		
ESM TREASURY		-0,419	-0,273	-0,055	0,233	0,352	0,374		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,319	-0,325	-0,270	-0,194	-0,075	0,099	0,160	0,101
USD SWAP		0,709	0,466	0,496	0,547	0,613	0,690	0,727	0,744
JPY SWAP		-0,032	-0,054	-0,054	-0,036	0,024	0,106	0,151	0,198
GBP SWAP		0,563	0,475	0,495	0,516	0,543	0,574	0,579	0,540
CHF SWAP		-0,630	-0,617	-0,522	-0,406	-0,253	-0,078	-0,053	-0,148

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	107,99	0,90	1	75	3M	99,98	0,16
GGB 3,50%	01/23	3Y	106,89	1,02	0	76			
GGB 3,45%	04/24	4Y	108,93	1,15	3	67			
GGB 1,875%	07/26	6Y	102,95	1,38	0	44	6M	99,95	0,14
GGB 3,875%	03/29	10Y	119,10	1,57	4	14			
GGB 1,875%	02/35	15Y	102,95	1,65	4	-26	12M	99,81	0,27
GGB 4%	01/37	17Y	131,60	1,81	5	-40			
GGB 4,20%	01/42	22Y	138,96	1,98	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	190	95	117	99	40	161
10Y	214	52	107	95	20	170
15Y	211	20	82	82	-13	148

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,16	0,14	0,27	0,90	1,15	1,38	1,57	1,65	1,81

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	552	0,19	917	-39,81%				
DOW JONES	21.637	-4,06	28.538	-24,18%		BUND	173,6	
S&P 500	2.541	-3,37	3.231	-21,34%		BOBL	135,53	
NASDAQ	7.502	-3,79	8.973	-16,39%		SCHATZ	112,24	
DAX	9.567	-0,68	13.249	-27,79%				
FTSE	5.425	-1,56	7.542	-28,08%		US LONG BOND	181,56	
NIKKEI	19.085	-1,57	23.657	-19,33%		US 10Y	139,14	
BRENT	22,63	-9,23	66	-65,71%		US 5Y	125,49	
GOLD \$	1.622	-0,40	1.517	6,90%		US 2Y	110,20	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

