

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	1,087	-0,23	USDJPY	108,815	-0,02	EURUSD	1,1212	-3,05%	
EURGBP	0,8822	-0,12	USDGBP	0,81145	0,11	EURGBP	0,84558	4,33%	
EURJPY	118,29	-0,25	USDCHF	0,97075	0,01	EURJPY	121,85	-2,92%	
EURCHF	1,0553	-0,22				EURCHF	1,0853	-2,76%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,406	-0,336	-0,293	-0,232	-0,194	-0,122		
USA	(1,00 / 1,25)	USD	0,921	1,110	1,352	1,238		1,043		
JAPAN	- 0,10	JPY	-0,051	-0,031	-0,003	0,031				
BANK OF ENGLAND	0,25	GBP	0,227	0,449	0,653	0,721				
SWITZERLAND	-0,75	CHF	-0,730	-0,684	-0,604	-0,529				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,258	0,465	0,728			1,316		
GREEK TREASURY			1,492	1,881	1,926	1,973			
GERMAN TREASURY		-0,620	-0,549	-0,336	-0,232	-0,118	0,055		
JAPANESE TREAS		-0,106	-0,086	0,024	0,234	0,330	0,447		
U.K TREASURY		0,120	0,199	0,379	0,586	0,727	0,800		
ESM TREASURY		-0,332	-0,183	0,028	0,319	0,436	0,446		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,227	-0,234	-0,169	-0,092	0,030	0,192	0,238	0,162
USD SWAP		0,678	0,504	0,591	0,683	0,783	0,872	0,918	0,940
JPY SWAP		-0,008	-0,032	-0,021	0,003	0,061	0,141	0,188	0,230
GBP SWAP		0,603	0,512	0,550	0,590	0,638	0,675	0,674	0,628
CHF SWAP		-0,567	-0,559	-0,470	-0,340	-0,182	-0,025	-0,015	-0,103

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	107,71	0,96	3	81	3M	99,99	0,22	
GGB 3,50%	01/23	3Y	106,18	1,24	-1	98				
GGB 3,45%	04/24	4Y	107,79	1,42	3	93				
GGB 1,875%	07/26	6Y	101,80	1,57	2	63	6M	99,93	0,23	
GGB 3,875%	03/29	10Y	116,70	1,83	1	39				
GGB 1,875%	02/35	15Y	99,82	1,89	2	-2	12M	99,80	0,30	
GGB 4%	01/37	17Y	129,30	1,94	2	-26				
GGB 4,20%	01/42	22Y	135,36	2,15	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	204	109	121	100	30	170		
10Y	222	60	107	93	18	173		
15Y	216	25	78	76	-18	151		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,23	0,30	0,96	1,42	1,57	1,83	1,89	1,94

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	605	-0,39	917	-33,99%				
DOW JONES	22.654	-0,12	28.538	-20,62%		BUND	170,8	
S&P 500	2.659	-0,16	3.231	-17,69%		BOBL	134,62	
NASDAQ	7.887	-0,33	8.973	-12,10%		SCHATZ	112,03	
DAX	10.211	-1,40	13.249	-22,93%				
FTSE	5.593	-1,95	7.542	-25,84%		US LONG BOND	179,19	
NIKKEI	19.353	2,13	23.657	-18,19%		US 10Y	137,95	
BRENT	31,95	0,25	66	-51,59%		US 5Y	124,88	
GOLD \$	1.652	0,01	1.517	8,92%		US 2Y	110,09	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

