

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	-0,26	USDJPY	108,045	-0,36	EURUSD	1,1212	-2,71%	
EURGBP	0,8738	-0,38	USDGBP	0,8009	-0,27	EURGBP	0,84558	3,33%	
EURJPY	117,87	-0,62	USDCHF	0,968	0,20	EURJPY	121,85	-3,27%	
EURCHF	1,056	-0,05				EURCHF	1,0853	-2,70%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,387	-0,336	-0,220	-0,179	-0,194	-0,087		
USA	(0,00 / 0,25)	USD	0,814	1,065	1,219	1,226		1,051		
JAPAN	- 0,10	JPY	-0,097	-0,050	-0,020	0,015				
BANK OF ENGLAND	0,10	GBP	0,242	0,481	0,680	0,731				
SWITZERLAND	-0,75	CHF	-0,732	-0,679	-0,586	-0,509				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,219	0,406	0,720			1,339		
GREEK TREASURY			1,406	1,796	1,855	1,916			
GERMAN TREASURY		-0,620	-0,560	-0,347	-0,217	-0,104	0,063		
JAPANESE TREAS		-0,156	-0,112	0,023	0,236	0,336	0,453		
U.K TREASURY		0,037	0,126	0,306	0,480	0,603	0,657		
ESM TREASURY		-0,335	-0,213	-0,001	0,292	0,410	0,424		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,248	-0,273	-0,206	-0,125	-0,003	0,162	0,211	0,144
USD SWAP		0,605	0,462	0,561	0,677	0,799	0,907	0,960	0,989
JPY SWAP		-0,023	-0,044	-0,040	-0,038	0,005	0,138	0,198	0,192
GBP SWAP		0,571	0,462	0,492	0,529	0,568	0,596	0,588	0,528
CHF SWAP		-0,585	-0,590	-0,490	-0,375	-0,210	-0,058	-0,038	-0,128

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	0	81	3M	99,99	0,23	
GGB 3,50%	01/23	3Y	106,26	1,21	0	95				
GGB 3,45%	04/24	4Y	108,03	1,36	0	87				
GGB 1,875%	07/26	6Y	102,16	1,51	#N/A	57	6M	99,93	0,23	
GGB 3,875%	03/29	10Y	117,22	1,77	0	34				
GGB 1,875%	02/35	15Y	100,59	1,83	0	-8	12M	99,80	0,30	
GGB 4%	01/37	17Y	130,02	1,90	0	-31				
GGB 4,20%	01/42	22Y	136,03	2,12	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	197	102	114	93	34	166		
10Y	214	52	101	89	21	169		
15Y	207	16	73	74	-15	148		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,23	0,30	0,96	1,36	1,51	1,77	1,83	1,90

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	607	-0,30	917	-33,77%				
DOW JONES	23.719	1,22	28.538	-16,88%		BUND	170,9	
S&P 500	2.790	1,45	3.231	-13,65%		BOBL	134,7	
NASDAQ	8.154	0,77	8.973	-9,13%		SCHATZ	112,055	
DAX	10.565	2,24	13.249	-20,26%				
FTSE	5.843	2,90	7.542	-22,53%		US LONG BOND	178,84	
NIKKEI	19.043	-2,33	23.657	-19,50%		US 10Y	138,25	
BRENT	31,22	-0,83	66	-52,70%		US 5Y	125,21	
GOLD \$	1.690	-0,37	1.517	11,43%		US 2Y	110,18	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

