

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	1,135	-0,85	USDJPY	104,605	2,17	EURUSD	1,1212	1,25%	
EURGBP	0,869	-0,37	USDGBP	0,7655	0,43	EURGBP	0,84558	2,77%	
EURJPY	118,76	1,40	USDCHF	0,93255	0,78	EURJPY	121,85	-2,54%	
EURCHF	1,0587	0,02				EURCHF	1,0853	-2,45%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,501	-0,336	-0,473	-0,427	-0,194	-0,348		
USA	(1,00 / 1,25)	USD	0,863	0,877	0,896	0,880		0,846		
JAPAN	- 0,10	JPY	-0,173	-0,149	-0,105	-0,110				
BANK OF ENGLAND	0,75	GBP	0,559	0,506	0,518	0,525				
SWITZERLAND	-0,75	CHF	-0,880	-0,844	-0,813	-0,778				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,493	0,645	0,726			1,185		
GREEK TREASURY			1,242	1,759	1,982	2,121			
GERMAN TREASURY		-0,905	-0,890	-0,721	-0,653	-0,531	-0,331		
JAPANESE TREAS		-0,241	-0,221	-0,048	0,115	0,221	0,319		
U.K TREASURY		0,209	0,232	0,310	0,473	0,595	0,687		
ESM TREASURY		-0,586	-0,494	-0,338	-0,093	-0,005	0,044		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,461	-0,467	-0,400	-0,330	-0,216	-0,057	0,017	-0,014
USD SWAP		0,559	0,575	0,659	0,696	0,737	0,770	0,789	0,775
JPY SWAP		-0,160	-0,198	-0,187	-0,157	-0,085	0,010	0,077	0,155
GBP SWAP		0,504	0,501	0,522	0,536	0,563	0,571	0,566	0,515
CHF SWAP		-0,860	-0,843	-0,771	-0,675	-0,538	-0,375	-0,318	-0,375

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	107,98	0,98	-6	83	3M	100,00	-0,02	
GGB 3,50%	01/23	3Y	106,94	1,05	-5	79				
GGB 3,45%	04/24	4Y	108,96	1,18	-10	69				
GGB 1,875%	07/26	6Y	102,27	1,50	-7	56	6M	99,99	0,04	
GGB 3,875%	03/29	10Y	117,84	1,72	-11	29				
GGB 1,875%	02/35	15Y	99,22	1,94	-27	3	12M	99,97	0,04	
GGB 4%	01/37	17Y	127,09	2,08	-20	-12				
GGB 4,20%	01/42	22Y	134,87	2,18	-15					

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	213	118	137	119	39	180		
10Y	248	86	144	132	43	204		
15Y	264	73	137	135	26	207		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,02	0,04	0,04	0,98	1,18	1,50	1,72	1,94	2,08

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	626	5,56	917	-31,73%				
DOW JONES	23.851	-7,79	28.538	-16,42%		BUND	179,44	
S&P 500	2.747	-7,60	3.231	-14,99%		BOBL	136,34	
NASDAQ	7.951	-7,29	8.973	-11,39%		SCHATZ	112,505	
DAX	10.923	2,81	13.249	-17,56%				
FTSE	6.134	2,82	7.542	-18,67%		US LONG BOND	186,94	
NIKKEI	19.867	0,85	23.657	-16,02%		US 10Y	137,34	
BRENT	36,10	5,06	66	-45,30%		US 5Y	123,77	
GOLD \$	1.661	-1,15	1.517	9,50%		US 2Y	109,94	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

