

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	1,101	0,09	USDJPY	107,295	-0,33	EURUSD	1,1212	-1,83%	
EURGBP	0,9154	0,35	USDGBP	0,83175	0,27	EURGBP	0,84558	8,26%	
EURJPY	118,13	-0,27	USDCHF	0,9585	-0,26	EURJPY	121,85	-3,06%	
EURCHF	1,055	-0,21				EURCHF	1,0853	-2,80%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,488	-0,336	-0,410	-0,372	-0,194	-0,268	
USA	(1,00 / 1,25)	USD	0,612	0,717	0,889	0,844		0,819	
JAPAN	- 0,10	JPY	-0,218	-0,167	-0,118	-0,100			
BANK OF ENGLAND	0,25	GBP	0,253	0,341	0,487	0,605			
SWITZERLAND	-0,75	CHF	-0,857	-0,813	-0,787	-0,744			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,480	0,740	1,157			1,767		
GREEK TREASURY			3,945	4,125	3,954	3,933			
GERMAN TREASURY		-0,765	-0,500	-0,263	-0,243	-0,151	0,040		
JAPANESE TREAS		-0,146	-0,052	0,081	0,275	0,335	0,429		
U.K TREASURY		0,348	0,573	0,745	0,972	1,158	1,254		
ESM TREASURY		-0,484	-0,209	0,024	0,192	0,232	0,228		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,369	-0,300	-0,157	-0,051	0,059	0,180	0,198	0,058
USD SWAP		0,593	0,617	0,765	0,904	1,025	1,049	1,054	1,033
JPY SWAP		-0,023	-0,023	-0,010	0,021	0,091	0,175	0,236	0,283
GBP SWAP		0,524	0,572	0,691	0,781	0,868	0,918	0,918	0,872
CHF SWAP		-0,825	-0,718	-0,503	-0,340	-0,165	-0,008	-0,035	-0,240

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	100,81	4,00	81	385	3M	99,99	0,08
GGB 3,50%	01/23	3Y	98,98	3,88	52	362			
GGB 3,45%	04/24	4Y	98,60	3,83	41	334			
GGB 1,875%	07/26	6Y	90,40	3,59	31	265	6M	99,94	0,16
GGB 3,875%	03/29	10Y	98,67	4,05	44	262			
GGB 1,875%	02/35	15Y	77,48	3,90	40	199	12M	99,84	0,21
GGB 4%	01/37	17Y	101,45	3,88	31	168			
GGB 4,20%	01/42	22Y	104,59	3,88	33				

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	445	350	326	290	145	389
10Y	439	277	276	253	121	366
15Y	420	229	227	217	91	331

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,08	0,16	0,21	4,00	3,83	3,59	4,05	3,90	3,88

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	480	-2,52	917	-47,71%				
DOW JONES	21.237	5,20	28.538	-25,58%		BUND	168,95	
S&P 500	2.529	6,00	3.231	-21,72%		BOBL	134,04	
NASDAQ	7.335	6,23	8.973	-18,26%		SCHATZ	112,315	
DAX	8.545	-4,40	13.249	-35,50%				
FTSE	5.029	-5,03	7.542	-33,32%		US LONG BOND	168,59	
NIKKEI	16.727	-1,68	23.657	-29,30%		US 10Y	134,55	
BRENT	27,62	-3,86	66	-58,15%		US 5Y	123,50	
GOLD \$	1.499	-1,89	1.517	-1,16%		US 2Y	109,79	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

