

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	1,080	-0,53	USDJPY	108,255	0,31	EURUSD	1,1212	-3,67%	
EURGBP	0,8779	0,23	USDGBP	0,8127	0,74	EURGBP	0,84558	3,82%	
EURJPY	116,92	-0,20	USDCHF	0,9775	0,39	EURJPY	121,85	-4,05%	
EURCHF	1,0558	-0,17				EURCHF	1,0853	-2,72%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,468	-0,336	-0,343	-0,276	-0,194	-0,168		
USA	(1,00 / 1,25)	USD	1,016	1,245	1,437	1,195		1,002		
JAPAN	- 0,10	JPY	-0,078	-0,057	-0,041	-0,003				
BANK OF ENGLAND	0,25	GBP	0,235	0,421	0,575	0,720				
SWITZERLAND	-0,75	CHF	-0,750	-0,690	-0,618	-0,554				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,221	0,377	0,604			1,238		
GREEK TREASURY			1,467	1,869	1,905	1,979			
GERMAN TREASURY		-0,650	-0,600	-0,443	-0,365	-0,241	-0,057		
JAPANESE TREAS		-0,134	-0,110	-0,008	0,201	0,284	0,396		
U.K TREASURY		0,098	0,160	0,312	0,545	0,703	0,778		
ESM TREASURY		-0,408	-0,253	-0,054	0,229	0,341	0,353		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,301	-0,298	-0,237	-0,168	-0,051	0,106	0,152	0,079
USD SWAP		0,615	0,431	0,498	0,572	0,667	0,761	0,808	0,835
JPY SWAP		-0,013	-0,048	-0,054	-0,034	0,022	0,094	0,131	0,168
GBP SWAP		0,553	0,470	0,498	0,526	0,561	0,600	0,605	0,566
CHF SWAP		-0,607	-0,607	-0,525	-0,410	-0,255	-0,099	-0,068	-0,160

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	107,84	0,94	2	78	3M	99,98	0,21	
GGB 3,50%	01/23	3Y	106,50	1,14	0	88				
GGB 3,45%	04/24	4Y	107,95	1,39	2	90				
GGB 1,875%	07/26	6Y	101,95	1,55	1	60	6M	99,94	0,20	
GGB 3,875%	03/29	10Y	116,91	1,81	4	38				
GGB 1,875%	02/35	15Y	100,34	1,85	1	-6	12M	99,81	0,27	
GGB 4%	01/37	17Y	129,45	1,93	5	-27				
GGB 4,20%	01/42	22Y	135,88	2,13	5					

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	207	112	126	104	53	175		
10Y	231	69	117	101	38	183		
15Y	227	36	87	84	0	161		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,21	0,20	0,27	0,94	1,39	1,55	1,81	1,85	1,93

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	541	-0,01	917	-40,96%				
DOW JONES	21.413	2,24	28.538	-24,97%		BUND	172,11	
S&P 500	2.527	2,28	3.231	-21,79%		BOBL	134,91	
NASDAQ	7.487	1,72	8.973	-16,56%		SCHATZ	112,095	
DAX	9.508	-0,66	13.249	-28,24%				
FTSE	5.416	-1,18	7.542	-28,19%		US LONG BOND	181,78	
NIKKEI	17.820	0,01	23.657	-24,67%		US 10Y	139,00	
BRENT	31,21	4,24	66	-52,71%		US 5Y	125,37	
GOLD \$	1.611	-0,20	1.517	6,19%		US 2Y	110,21	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

