

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	1,132	0,35	USDJPY	105,08	-0,53	EURUSD	1,1212	0,97%	
EURGBP	0,8745	0,08	USDGBP	0,7724	-0,28	EURGBP	0,84558	3,42%	
EURJPY	118,96	-0,19	USDCHF	0,936	-0,44	EURJPY	121,85	-2,37%	
EURCHF	1,0597	-0,08				EURCHF	1,0853	-2,36%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,496	-0,336	-0,468	-0,421	-0,194	-0,352		
USA	(1,00 / 1,25)	USD	0,725	0,710	0,768	0,735		0,744		
JAPAN	- 0,10	JPY	-0,193	-0,163	-0,121	-0,129				
BANK OF ENGLAND	0,25	GBP	0,496	0,446	0,472	0,485				
SWITZERLAND	-0,75	CHF	-0,916	-0,901	-0,847	-0,812				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,456	0,594	0,732			1,195		
GREEK TREASURY			1,148	1,541	1,874	1,968			
GERMAN TREASURY		-0,954	-0,914	-0,741	-0,692	-0,591	-0,402		
JAPANESE TREAS		-0,221	-0,210	-0,066	0,135	0,227	0,302		
U.K TREASURY		0,128	0,185	0,305	0,477	0,608	0,682		
ESM TREASURY		-0,609	-0,497	-0,345	-0,128	-0,069	-0,038		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,489	-0,486	-0,406	-0,334	-0,227	-0,083	-0,046	-0,120
USD SWAP		0,514	0,567	0,668	0,729	0,782	0,793	0,802	0,775
JPY SWAP		-0,148	-0,195	-0,185	-0,161	-0,096	-0,001	0,069	0,146
GBP SWAP		0,385	0,409	0,464	0,498	0,541	0,555	0,544	0,487
CHF SWAP		-0,868	-0,855	-0,782	-0,685	-0,545	-0,393	-0,355	-0,438

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	108,24	0,87	-8	71	3M	100,00	-0,02	
GGB 3,50%	01/23	3Y	107,34	0,91	-8	65				
GGB 3,45%	04/24	4Y	109,35	1,08	-6	59				
GGB 1,875%	07/26	6Y	103,61	1,28	-10	34	6M	100,00	0,01	
GGB 3,875%	03/29	10Y	119,82	1,50	-10	7				
GGB 1,875%	02/35	15Y	100,66	1,82	-11	-9	12M	100,01	-0,01	
GGB 4%	01/37	17Y	129,88	1,91	-12	-29				
GGB 4,20%	01/42	22Y	138,00	2,03	-11					

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	206	111	126	103	43	169		
10Y	228	66	121	106	33	181		
15Y	257	66	125	119	26	195		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,02	0,01	-0,01	0,87	1,08	1,28	1,50	1,82	1,91

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	629	0,13	917	-31,40%				
DOW JONES	25.018	4,89	28.538	-12,33%		BUND	176,96	
S&P 500	2.882	4,94	3.231	-10,79%		BOBL	136,99	
NASDAQ	8.344	4,95	8.973	-7,01%		SCHATZ	112,73	
DAX	10.582	1,02	13.249	-20,13%				
FTSE	6.012	0,87	7.542	-20,29%		US LONG BOND	180,44	
NIKKEI	19.416	-2,27	23.657	-17,93%		US 10Y	137,89	
BRENT	36,89	-0,89	66	-44,11%		US 5Y	124,41	
GOLD \$	1.660	0,66	1.517	9,45%		US 2Y	109,99	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

