

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	1,116	-0,25	USDJPY	106,36	1,65	EURUSD	1,1212	-0,49%	
EURGBP	0,8867	-0,35	USDGBP	0,79475	-0,13	EURGBP	0,84558	4,86%	
EURJPY	118,67	1,39	USDCHF	0,9468	0,33	EURJPY	121,85	-2,61%	
EURCHF	1,0564	0,07				EURCHF	1,0853	-2,67%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,520	-0,336	-0,489	-0,447	-0,194	-0,368		
USA	(1,00 / 1,25)	USD	0,797	0,794	0,773	0,744		0,747		
JAPAN	- 0,10	JPY	-0,172	-0,140	-0,108	-0,110				
BANK OF ENGLAND	0,25	GBP	0,261	0,279	0,383	0,438				
SWITZERLAND	-0,75	CHF	-0,909	-0,880	-0,847	-0,796				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,462	0,617	0,864			1,534		
GREEK TREASURY			2,014	2,302	2,214	2,238			
GERMAN TREASURY		-0,939	-0,837	-0,651	-0,609	-0,508	-0,317		
JAPANESE TREAS		-0,191	-0,093	0,054	0,261	0,345	0,350		
U.K TREASURY		0,212	0,255	0,314	0,548	0,709	0,798		
ESM TREASURY		-0,531	-0,401	-0,272	-0,090	-0,067	-0,068		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,415	-0,402	-0,320	-0,259	-0,179	-0,062	-0,056	-0,193
USD SWAP		0,553	0,539	0,668	0,744	0,804	0,804	0,805	0,771
JPY SWAP		-0,141	-0,190	-0,193	-0,178	-0,130	-0,091	-0,085	-0,078
GBP SWAP		0,555	0,550	0,589	0,605	0,620	0,612	0,580	0,503
CHF SWAP		-0,803	-0,768	-0,652	-0,548	-0,413	-0,268	-0,273	-0,463

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	107,00	1,36	15	120	3M	100,00	0,01	
GGB 3,50%	01/23	3Y	105,11	1,66	20	140				
GGB 3,45%	04/24	4Y	105,86	1,93	19	144				
GGB 1,875%	07/26	6Y	99,05	2,04	11	109	6M	99,97	0,09	
GGB 3,875%	03/29	10Y	113,08	2,25	21	82				
GGB 1,875%	02/35	15Y	96,19	2,18	7	27	12M	99,88	0,16	
GGB 4%	01/37	17Y	125,06	2,20	4	0				
GGB 4,20%	01/42	22Y	133,88	2,23	3					

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	285	190	189	159	61	238		
10Y	295	133	171	148	52	234		
15Y	282	91	135	123	12	204		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,01	0,09	0,16	1,36	1,93	2,04	2,25	2,18	2,20

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	559	3,83	917	-39,02%				
DOW JONES	21.201	-9,99	28.538	-25,71%		BUND	175,27	
S&P 500	2.481	-9,51	3.231	-23,22%		BOBL	136,46	
NASDAQ	7.202	-9,43	8.973	-19,74%		SCHATZ	112,72	
DAX	9.506	3,77	13.249	-28,25%				
FTSE	5.477	4,57	7.542	-27,38%		US LONG BOND	176,81	
NIKKEI	17.431	-6,08	23.657	-26,32%		US 10Y	137,25	
BRENT	35,05	5,51	66	-46,89%		US 5Y	124,64	
GOLD \$	1.586	0,65	1.517	4,57%		US 2Y	110,19	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

