

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	1,111	-0,64	USDJPY	106,43	0,53	EURUSD	1,1212	-0,91%	
EURGBP	0,9126	0,12	USDGBP	0,82145	0,80	EURGBP	0,84558	7,92%	
EURJPY	118,25	-0,14	USDCHF	0,9514	0,49	EURJPY	121,85	-2,95%	
EURCHF	1,0571	-0,18				EURCHF	1,0853	-2,60%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,480	-0,336	-0,428	-0,397	-0,194	-0,287		
USA (1,00 / 1,25)		USD	0,800	0,821	0,843	0,821		0,822		
JAPAN - 0,10		JPY	-0,247	-0,181	-0,125	-0,125				
BANK OF ENGLAND 0,25		GBP	0,282	0,365	0,506	0,611				
SWITZERLAND -0,75		CHF	-0,850	-0,822	-0,794	-0,745				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,367	0,523	0,792			1,368		
GREEK TREASURY			2,672	2,889	2,839	2,871			
GERMAN TREASURY		-0,862	-0,677	-0,419	-0,403	-0,321	-0,136		
JAPANESE TREAS		-0,174	-0,093	0,018	0,248	0,293	0,365		
U.K TREASURY		0,287	0,386	0,490	0,744	0,930	1,025		
ESM TREASURY		-0,509	-0,332	-0,111	0,046	0,074	0,064		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,398	-0,364	-0,266	-0,164	-0,047	0,060	0,064	-0,087
USD SWAP		0,515	0,504	0,630	0,721	0,800	0,812	0,819	0,794
JPY SWAP		-0,069	-0,082	-0,067	-0,042	0,013	0,056	0,062	0,078
GBP SWAP		0,532	0,549	0,642	0,698	0,749	0,774	0,762	0,709
CHF SWAP		-0,848	-0,770	-0,570	-0,418	-0,248	-0,098	-0,118	-0,325

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	104,92	2,21	8	206	3M	100,00	0,02	
GGB 3,50%	01/23	3Y	103,05	2,38	12	212				
GGB 3,45%	04/24	4Y	103,18	2,61	13	212				
GGB 1,875%	07/26	6Y	96,00	2,57	6	162	6M	99,98	0,06	
GGB 3,875%	03/29	10Y	108,18	2,83	11	140				
GGB 1,875%	02/35	15Y	88,92	2,80	10	89	12M	99,90	0,13	
GGB 4%	01/37	17Y	115,51	2,83	10	63				
GGB 4,20%	01/42	22Y	121,49	2,86	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	335	240	230	194	98	283		
10Y	331	169	193	172	70	263		
15Y	324	133	159	149	44	239		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,02	0,06	0,13	2,21	2,61	2,57	2,83	2,80	2,83

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	471	-2,86	917	-48,68%				
DOW JONES	20.189	-12,93	28.538	-29,26%		BUND	171,69	
S&P 500	2.386	-11,98	3.231	-26,15%		BOBL	135,32	
NASDAQ	6.905	-12,32	8.973	-23,05%		SCHATZ	112,52	
DAX	8.590	-1,74	13.249	-35,17%				
FTSE	5.049	-1,99	7.542	-33,06%		US LONG BOND	179,53	
NIKKEI	17.012	0,06	23.657	-28,09%		US 10Y	137,22	
BRENT	29,80	-0,83	66	-54,85%		US 5Y	124,63	
GOLD \$	1.476	-2,53	1.517	-2,72%		US 2Y	110,11	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

