

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	1,069	-0,01	USDJPY	110,765	0,01	EURUSD	1,1212	-4,65%	
EURGBP	0,9091	-2,34	USDGBP	0,85005	-2,35	EURGBP	0,84558	7,51%	
EURJPY	118,42	0,06	USDCHF	0,9852	-0,09	EURJPY	121,85	-2,81%	
EURCHF	1,0534	-0,07				EURCHF	1,0853	-2,94%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,474	-0,336	-0,393	-0,345	-0,194	-0,221		
USA	(1,00 / 1,25)	USD	0,773	0,961	1,116	0,952		0,889		
JAPAN	- 0,10	JPY	-0,172	-0,111	-0,088	-0,042				
BANK OF ENGLAND	0,25	GBP	0,272	0,389	0,533	0,632				
SWITZERLAND	-0,75	CHF	-0,884	-0,847	-0,805	-0,757				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,384	0,586	1,003			1,617		
GREEK TREASURY			1,844	2,527	2,431	2,723			
GERMAN TREASURY		-0,652	-0,486	-0,302	-0,272	-0,169	0,033		
JAPANESE TREAS		-0,161	-0,053	0,083	0,270	0,339	0,451		
U.K TREASURY		0,052	0,269	0,496	0,632	0,778	0,864		
ESM TREASURY		-0,423	-0,131	0,114	0,319	0,402	0,396		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,310	-0,230	-0,117	-0,014	0,097	0,240	0,276	0,171
USD SWAP		0,659	0,563	0,649	0,769	0,879	0,907	0,912	0,897
JPY SWAP		-0,038	-0,020	0,001	0,016	0,091	0,176	0,230	0,265
GBP SWAP		0,559	0,525	0,566	0,618	0,678	0,716	0,715	0,673
CHF SWAP		-0,645	-0,595	-0,440	-0,300	-0,145	0,038	0,030	-0,128

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	106,56	1,51	2	136	3M	99,98	0,18	
GGB 3,50%	01/23	3Y	105,28	1,59	2	133				
GGB 3,45%	04/24	4Y	106,55	1,75	6	126				
GGB 1,875%	07/26	6Y	99,41	1,97	5	103	6M	99,93	0,19	
GGB 3,875%	03/29	10Y	111,39	2,44	4	101				
GGB 1,875%	02/35	15Y	93,61	2,39	5	48	12M	99,84	0,23	
GGB 4%	01/37	17Y	118,07	2,66	12	45				
GGB 4,20%	01/42	22Y	123,39	2,76	9					

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	233	138	160	137	83	202		
10Y	283	121	177	156	92	241		
15Y	270	79	138	127	52	210		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,18	0,19	0,23	1,51	1,75	1,97	2,44	2,39	2,66

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	549	4,57	917	-40,10%				
DOW JONES	19.923	-0,82	28.538	-30,19%		BUND	170,02	
S&P 500	2.429	0,83	3.231	-24,81%		BOBL	134,1	
NASDAQ	7.170	0,27	8.973	-20,10%		SCHATZ	112,09	
DAX	8.948	3,92	13.249	-32,46%				
FTSE	5.239	1,69	7.542	-30,54%		US LONG BOND	175,38	
NIKKEI	16.553	-1,04	23.657	-30,03%		US 10Y	136,14	
BRENT	28,13	-1,19	66	-57,38%		US 5Y	124,41	
GOLD \$	1.487	1,04	1.517	-2,01%		US 2Y	110,07	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

