

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	1,087	1,10	USDJPY	110,405	-0,74	EURUSD	1,1212	-3,05%	
EURGBP	0,9275	-0,30	USDGBP	0,8533	-1,38	EURGBP	0,84558	9,68%	
EURJPY	120,01	0,35	USDCHF	0,97335	-0,94	EURJPY	121,85	-1,51%	
EURCHF	1,0579	0,15				EURCHF	1,0853	-2,52%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,445	-0,336	-0,369	-0,307	-0,194	-0,191		
USA	(1,00 / 1,25)	USD	0,929	1,100	1,204	0,994		0,934		
JAPAN	- 0,10	JPY	-0,180	-0,100	-0,092	-0,046				
BANK OF ENGLAND	0,25	GBP	0,237	0,338	0,537	0,674				
SWITZERLAND	-0,75	CHF	-0,810	-0,753	-0,701	-0,641				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,313	0,442	0,818			1,400		
GREEK TREASURY			1,998	2,481	2,442	2,717			
GERMAN TREASURY		-0,649	-0,538	-0,362	-0,316	-0,212	-0,009		
JAPANESE TREAS		-0,211	-0,108	0,041	0,246	0,319	0,437		
U.K TREASURY		0,098	0,237	0,462	0,617	0,728	0,807		
ESM TREASURY		-0,404	-0,155	0,096	0,299	0,396	0,387		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,316	-0,253	-0,153	-0,055	0,057	0,198	0,235	0,137
USD SWAP		0,602	0,488	0,556	0,648	0,731	0,771	0,780	0,773
JPY SWAP		-0,068	-0,071	-0,055	-0,030	0,030	0,110	0,156	0,181
GBP SWAP		0,529	0,491	0,521	0,558	0,594	0,638	0,643	0,614
CHF SWAP		-0,618	-0,598	-0,470	-0,280	-0,158	0,048	0,013	-0,138

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	106,50	1,53	-26	138	3M	99,98	0,19	
GGB 3,50%	01/23	3Y	105,26	1,60	-21	134				
GGB 3,45%	04/24	4Y	106,43	1,78	-18	129				
GGB 1,875%	07/26	6Y	98,82	2,07	-2	113	6M	99,89	0,30	
GGB 3,875%	03/29	10Y	111,53	2,43	-1	100				
GGB 1,875%	02/35	15Y	93,48	2,40	-3	49	12M	99,77	0,32	
GGB 4%	01/37	17Y	117,78	2,67	-2	47				
GGB 4,20%	01/42	22Y	123,06	2,78	-1					

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	254	159	173	148	99	217		
10Y	284	122	167	147	92	235		
15Y	276	85	134	123	56	206		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,19	0,30	0,32	1,53	1,78	2,07	2,43	2,40	2,67

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	542	5,54	917	-40,95%				
DOW JONES	18.592	-3,04	28.538	-34,85%		BUND	170,89	
S&P 500	2.237	-2,93	3.231	-30,75%		BOBL	134,51	
NASDAQ	6.861	-0,27	8.973	-23,54%		SCHATZ	112,08	
DAX	9.289	6,27	13.249	-29,89%				
FTSE	5.209	4,31	7.542	-30,93%		US LONG BOND	178,19	
NIKKEI	18.092	7,13	23.657	-23,52%		US 10Y	137,81	
BRENT	28,45	5,25	66	-56,89%		US 5Y	125,13	
GOLD \$	1.592	2,06	1.517	4,93%		US 2Y	110,21	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

