

FOREIGN EXCHANGE

	LAST MID PRICE	Price change 1 day percent		LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2019		Euro change year to date(YTD%)	
SPOT			SPOT						
EURUSD	1,129	0,37	USDJPY	107,395	-0,08	EURUSD	1,1212	0,72%	
EURGBP	0,9023	0,04	USDGBP	0,79895	-0,32	EURGBP	0,84558	6,70%	
EURJPY	121,28	0,31	USDCHF	0,94335	-0,26	EURJPY	121,85	-0,47%	
EURCHF	1,0654	0,12				EURCHF	1,0853	-1,84%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,510	-0,336	-0,422	-0,308	-0,194	-0,225
USA (0,00 / 0,25)	USD 0,162	0,229	0,302	0,369		0,546
JAPAN - 0,10	JPY -0,079	-0,055	-0,047	-0,017		
BANK OF ENGLAND 0,10	GBP 0,090	0,122	0,141	0,294		
SWITZERLAND -0,75	CHF -0,767	-0,710	-0,676	-0,626		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,161	0,307	0,673			1,423
GREEK TREASURY		0,582	1,162	1,232	1,345	
GERMAN TREASURY	-0,660	-0,644	-0,398	-0,191	-0,132	0,054
JAPANESE TREAS	-0,116	-0,089	0,036	0,266	0,444	0,650
U.K TREASURY	-0,072	-0,026	0,204	0,424	0,585	0,663
ESM TREASURY	-0,517	-0,468	-0,197	0,105	0,265	0,291

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,352	-0,382	-0,335	-0,267	-0,146	0,029	0,098	0,055
USD SWAP	0,269	0,242	0,345	0,485	0,656	0,821	0,902	0,939
JPY SWAP	-0,019	-0,026	-0,018	0,010	0,074	0,197	0,291	0,386
GBP SWAP	0,230	0,200	0,256	0,311	0,389	0,459	0,476	0,454
CHF SWAP	-0,640	-0,605	-0,517	-0,418	-0,273	-0,100	-0,060	-0,200

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	108,51	0,25	-1	10	3M	99,99	0,03
GGB 3,50%	01/23	3Y	108,19	0,29	-2	3			
GGB 3,375%	02/25	5Y	112,87	0,54	-1	-7			
GGB 1,875%	07/26	6Y	106,85	0,71	-1	-23	6M	99,92	0,16
GGB 2%	04/27	7Y	107,46	0,86	-1	-8			
GGB 1,5%	06/30	10Y	103,28	1,15	-2	-32			
GGB 1,875%	02/35	15Y	108,85	1,21	-2	-67	12M	99,87	0,14
GGB 4%	01/37	17Y	139,63	1,32	-2	-88			
GGB 4,20%	01/42	22Y	149,99	1,48	-1	-84			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	123	71	67	-14	106
10Y	156	68	73	-8	124
15Y	142	44	55	-44	110

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,03	0,16	0,14	0,34	0,58	0,89	1,16	1,23	1,35

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	650	1,32	917	-29,13%		
DOW JONES	25.735	-0,30	28.538	-9,82%	BUND	175,44
S&P 500	3.116	0,50	3.231	-3,56%	BOBL	134,59
NASDAQ	10.155	0,95	8.973	13,17%	SCHATZ	112,06
DAX	12.493	1,89	13.249	-5,71%		
FTSE	6.213	0,90	7.542	-17,62%	US LONG BOND	178,34
NIKKEI	22.146	0,11	23.657	-6,39%	US 10Y	139,02
BRENT	42,61	1,38	66	-35,44%	US 5Y	125,63
GOLD \$	1.772	0,09	1.517	16,79%	US 2Y	110,39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

