

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	1,170	0,41	USDJPY	105,545	-0,55	EURUSD	1,1212	4,38%	
EURGBP	0,9117	0,12	USDGBP	0,77895	-0,33	EURGBP	0,84558	7,81%	
EURJPY	123,53	-0,15	USDCHF	0,91875	-0,19	EURJPY	121,85	1,37%	
EURCHF	1,0753	0,22				EURCHF	1,0853	-0,92%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,513	-0,336	-0,448	-0,373	-0,194	-0,292
USA (0,00 / 0,25)	USD 0,173	0,218	0,247	0,319		0,460
JAPAN - 0,10	JPY -0,068	-0,045	-0,048	-0,030		
BANK OF ENGLAND 0,10	GBP 0,068	0,084	0,084	0,176		
SWITZERLAND -0,75	CHF -0,780	-0,731	-0,696	-0,655		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,143	0,269	0,587			1,232
GREEK TREASURY		0,478	1,067	1,226	1,378	
GERMAN TREASURY	-0,648	-0,634	-0,447	-0,267	-0,233	-0,027
JAPANESE TREAS	-0,110	-0,101	0,022	0,246	0,413	0,577
U.K TREASURY	-0,089	-0,100	0,142	0,374	0,548	0,654
ESM TREASURY	-0,525	-0,486	-0,245	0,043	0,194	0,215

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,383	-0,391	-0,356	-0,300	-0,192	-0,028	0,031	-0,020
USD SWAP	0,232	0,216	0,303	0,426	0,580	0,723	0,795	0,818
JPY SWAP	-0,034	-0,049	-0,046	-0,025	0,034	0,145	0,231	0,323
GBP SWAP	0,137	0,115	0,173	0,238	0,329	0,418	0,448	0,447
CHF SWAP	-0,670	-0,641	-0,555	-0,463	-0,329	-0,168	-0,133	-0,248

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	108,46	0,15	0	0	3M	100,00	0,00
GGB 3,50%	01/23	3Y	108,23	0,20	-2	-6			
GGB 3,375%	02/25	5Y	113,19	0,44	-1	-17			
GGB 1,875%	07/26	6Y	107,50	0,60	0	-34	6M	99,96	0,08
GGB 2%	04/27	7Y	108,06	0,77	-1	-17			
GGB 1,5%	06/30	10Y	104,13	1,06	0	-41			
GGB 1,875%	02/35	15Y	108,85	1,21	0	-67	12M	99,91	0,10
GGB 4%	01/37	17Y	138,81	1,36	0	-84			
GGB 4,20%	01/42	22Y	149,45	1,49	-1	-82			

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	111	16	67	62	-2	98
10Y	151	-11	69	69	6	121
15Y	149	-42	55	51	-18	119

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,08	0,10	0,25	0,48	0,80	1,07	1,23	1,38

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	640	0,96	917	-30,16%		
DOW JONES	26.470	-0,68	28.538	-7,25%	BUND	176,19
S&P 500	3.216	-0,62	3.231	-0,48%	BOBL	134,67
NASDAQ	10.363	-0,94	8.973	15,49%	SCHATZ	112,03
DAX	12.879	0,32	13.249	-2,79%		
FTSE	6.106	-0,29	7.542	-19,04%	US LONG BOND	181,22
NIKKEI	22.716	-0,16	23.657	-3,98%	US 10Y	139,63
BRENT	43,14	-0,46	66	-34,64%	US 5Y	125,84
GOLD \$	1.938	1,88	1.517	27,74%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

