

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	1,178	-0,03	USDJPY	105,755	-0,08	EURUSD	1,1212	5,03%	
EURGBP	0,8992	-0,11	USDGBP	0,76365	-0,07	EURGBP	0,84558	6,34%	
EURJPY	124,54	-0,10	USDCHF	0,91745	0,45	EURJPY	121,85	2,20%	
EURCHF	1,0803	0,50				EURCHF	1,0853	-0,46%	

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	-0,463	-0,407	-0,194	-0,333
USA (0,00 / 0,25)	USD 0,155	0,196	0,249	0,306		0,449
JAPAN - 0,10	JPY -0,073	-0,059	-0,055	-0,030		
BANK OF ENGLAND 0,10	GBP 0,059	0,078	0,084	0,161		
SWITZERLAND -0,75	CHF -0,788	-0,744	-0,705	-0,656		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,107	0,212	0,541			1,216
GREEK TREASURY		0,462	1,095	1,243	1,404	
GERMAN TREASURY	-0,703	-0,709	-0,521	-0,331	-0,295	-0,103
JAPANESE TREAS	-0,119	-0,103	0,026	0,242	0,400	0,558
U.K TREASURY	-0,075	-0,125	0,105	0,339	0,523	0,628
ESM TREASURY	-0,538	-0,506	-0,266	0,020	0,170	0,191

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,415	-0,422	-0,391	-0,336	-0,228	-0,064	-0,002	-0,057
USD SWAP	0,212	0,182	0,258	0,381	0,537	0,689	0,762	0,794
JPY SWAP	-0,033	-0,048	-0,046	-0,026	0,029	0,129	0,204	0,281
GBP SWAP	0,133	0,107	0,155	0,211	0,294	0,387	0,422	0,422
CHF SWAP	-0,670	-0,645	-0,568	-0,479	-0,358	-0,213	-0,193	-0,315

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	0,11	0	-4	3M	100,00	0,00
GGB 3,50%	01/23	3Y	108,21	0,19	0	-7			
GGB 3,375%	02/25	5Y	113,14	0,44	0	-17			
GGB 1,875%	07/26	6Y	107,44	0,60	-1	-34	6M	99,99	0,02
GGB 2%	04/27	7Y	107,83	0,80	2	-14			
GGB 1,5%	06/30	10Y	103,87	1,08	0	-39			
GGB 1,875%	02/35	15Y	108,61	1,22	-1	-66	12M	99,93	0,08
GGB 4%	01/37	17Y	138,25	1,39	0	-81			
GGB 4,20%	01/42	22Y	149,17	1,50	0	-81			

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	117	22	67	64	-5	103
10Y	162	0	75	75	7	129
15Y	157	-34	61	55	-20	125

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,02	0,08	0,21	0,46	0,83	1,10	1,24	1,40

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	619	0,25	917	-32,48%		
DOW JONES	26.428	0,44	28.538	-7,39%	BUND	177,22
S&P 500	3.271	0,77	3.231	1,24%	BOBL	135,11
NASDAQ	10.745	1,49	8.973	19,75%	SCHATZ	112,135
DAX	12.485	1,40	13.249	-5,76%		
FTSE	5.910	0,21	7.542	-21,64%	US LONG BOND	182,03
NIKKEI	22.195	2,24	23.657	-6,18%	US 10Y	140,06
BRENT	43,17	-0,80	66	-34,59%	US 5Y	126,13
GOLD \$	1.972	-0,19	1.517	30,00%	US 2Y	110,49

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

