

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	1,198	0,37	USDJPY	105,655	-0,24	EURUSD	1,1212	6,85%	
EURGBP	0,8922	-0,07	USDGBP	0,74475	-0,44	EURGBP	0,84558	5,51%	
EURJPY	126,58	0,13	USDCHF	0,90145	-0,25	EURJPY	121,85	3,88%	
EURCHF	1,0799	0,11				EURCHF	1,0853	-0,50%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,523	-0,336	-0,477	-0,444	-0,194	-0,369		
USA	(0,00 / 0,25)	USD	0,157	0,186	0,241	0,310		0,445		
JAPAN	- 0,10	JPY	-0,096	-0,051	-0,058	-0,042				
BANK OF ENGLAND	0,10	GBP	0,054	0,074	0,064	0,116				
SWITZERLAND	-0,75	CHF	-0,789	-0,754	-0,720	-0,668				

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,131	0,271	0,720			1,502
GREEK TREASURY		0,485	1,153	1,363	1,558	
GERMAN TREASURY	-0,656	-0,630	-0,391	-0,167	-0,119	0,078
JAPANESE TREAS	-0,112	-0,074	0,047	0,273	0,426	0,616
U.K TREASURY	-0,065	0,004	0,331	0,583	0,871	0,915
ESM TREASURY	-0,537	-0,470	-0,176	0,157	0,334	0,370

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,442	-0,418	-0,358	-0,275	-0,133	0,063	0,147	0,132
USD SWAP	0,234	0,239	0,341	0,506	0,729	0,949	1,059	1,124
JPY SWAP	-0,034	-0,034	-0,022	0,004	0,065	0,189	0,288	0,389
GBP SWAP	0,111	0,144	0,240	0,343	0,475	0,610	0,666	0,681
CHF SWAP	-0,667	-0,605	-0,503	-0,380	-0,220	-0,060	-0,015	-0,090

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	108,07	0,14	3	-1	3M	99,99	0,10
GGB 3,50%	01/23	3Y	107,91	0,20	2	-6			
GGB 3,375%	02/25	5Y	112,78	0,47	2	-14			
GGB 1,875%	07/26	6Y	107,30	0,61	3	-33	6M	99,99	0,02
GGB 2%	04/27	7Y	107,46	0,84	3	-10			
GGB 1,5%	06/30	10Y	103,27	1,14	5	-33			
GGB 1,875%	02/35	15Y	106,89	1,35	5	-53	12M	99,95	0,07
GGB 4%	01/37	17Y	135,34	1,54	4	-66			
GGB 4,20%	01/42	22Y	145,81	1,64	3	-67			

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	112	17	69	63	-2	99
10Y	154	-8	74	73	7	124
15Y	153	-38	63	58	-13	126

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,10	0,02	0,07	0,21	0,49	0,85	1,15	1,36	1,56

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	637	0,45	917	-30,56%		
DOW JONES	28.430	-0,78	28.538	-0,38%	BUND	175,32
S&P 500	3.500	-0,22	3.231	8,34%	BOBL	134,57
NASDAQ	11.775	0,68	8.973	31,23%	SCHATZ	112,015
DAX	13.013	0,52	13.249	-1,79%		
FTSE	5.906	-0,97	7.542	-21,69%	US LONG BOND	176,56
NIKKEI	23.138	-0,01	23.657	-2,19%	US 10Y	139,25
BRENT	45,85	1,26	66	-30,53%	US 5Y	125,87
GOLD \$	1.990	1,14	1.517	31,19%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

