

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	1,144	0,34	USDJPY	106,985	-0,24	EURUSD	1,1212	2,02%	
EURGBP	0,9075	-0,07	USDGBP	0,79345	-0,40	EURGBP	0,84558	7,33%	
EURJPY	122,38	0,11	USDCHF	0,93785	-0,23	EURJPY	121,85	0,43%	
EURCHF	1,0729	0,12				EURCHF	1,0853	-1,15%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,503	-0,336	-0,435	-0,332	-0,194	-0,280
USA (0,00 / 0,25)	USD 0,175	0,244	0,275	0,339		0,481
JAPAN - 0,10	JPY -0,077	-0,050	-0,048	-0,026		
BANK OF ENGLAND 0,10	GBP 0,073	0,088	0,089	0,221		
SWITZERLAND -0,75	CHF -0,779	-0,718	-0,689	-0,635		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,155	0,287	0,623			1,314
GREEK TREASURY		0,680	1,306	1,402	1,540	
GERMAN TREASURY	-0,664	-0,652	-0,454	-0,270	-0,230	-0,035
JAPANESE TREAS	-0,133	-0,096	0,035	0,250	0,428	0,613
U.K TREASURY	-0,091	-0,063	0,154	0,372	0,554	0,652
ESM TREASURY	-0,508	-0,479	-0,241	0,047	0,201	0,224

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,355	-0,377	-0,351	-0,297	-0,191	-0,027	0,035	-0,014
USD SWAP	0,257	0,233	0,325	0,451	0,604	0,748	0,818	0,844
JPY SWAP	-0,032	-0,045	-0,040	-0,018	0,045	0,166	0,261	0,355
GBP SWAP	0,181	0,156	0,204	0,262	0,344	0,423	0,449	0,439
CHF SWAP	-0,665	-0,642	-0,562	-0,463	-0,313	-0,145	-0,104	-0,203

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	108,36	0,26	2	11	3M	99,98	0,07
GGB 3,50%	01/23	3Y	108,00	0,33	2	7			
GGB 3,375%	02/25	5Y	112,41	0,62	1	1			
GGB 1,875%	07/26	6Y	106,31	0,80	1	-14	6M	99,96	0,09
GGB 2%	04/27	7Y	106,61	0,98	2	4			
GGB 1,5%	06/30	10Y	101,90	1,29	2	-18			
GGB 1,875%	02/35	15Y	106,64	1,37	2	-51	12M	99,91	0,09
GGB 4%	01/37	17Y	136,22	1,51	2	-69			
GGB 4,20%	01/42	22Y	146,48	1,62	1	-69			

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	133	38	87	78	0	119
10Y	176	14	91	90	12	145
15Y	167	-24	71	63	-21	136

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,07	0,09	0,09	0,40	0,68	1,01	1,31	1,40	1,54

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	635	0,96	917	-30,72%		
DOW JONES	26.643	2,13	28.538	-6,64%	BUND	176,35
S&P 500	3.198	1,34	3.231	-1,04%	BOBL	134,79
NASDAQ	10.489	0,94	8.973	16,89%	SCHATZ	112,055
DAX	12.810	0,89	13.249	-3,31%		
FTSE	6.236	0,91	7.542	-17,31%	US LONG BOND	180,00
NIKKEI	22.946	1,59	23.657	-3,01%	US 10Y	139,36
BRENT	43,52	1,45	66	-34,06%	US 5Y	125,74
GOLD \$	1.814	0,23	1.517	19,55%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

