

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	1,187	0,58	USDJPY	103,355	-0,36	EURUSD	1,1212	5,88%	
EURGBP	0,9051	0,45	USDGBP	0,76245	-0,12	EURGBP	0,84558	7,04%	
EURJPY	122,7	0,20	USDCHF	0,90055	-0,63	EURJPY	121,85	0,69%	
EURCHF	1,0691	-0,06				EURCHF	1,0853	-1,49%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,547	-0,336	-0,517	-0,511	-0,194	-0,483
USA (0,00 / 0,25)	USD 0,136	0,170	0,232	0,244		0,333
JAPAN - 0,10	JPY -0,098	-0,079	-0,102	-0,068		
BANK OF ENGLAND 0,10	GBP 0,043	0,045	0,044	0,055		
SWITZERLAND -0,75	CHF -0,807	-0,792	-0,767	-0,732		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,149	0,337	0,775			1,540
GREEK TREASURY		0,233	0,804	1,026	1,101	
GERMAN TREASURY	-0,783	-0,812	-0,639	-0,446	-0,422	-0,227
JAPANESE TREAS	-0,136	-0,114	0,021	0,224	0,396	0,632
U.K TREASURY	-0,053	-0,059	0,230	0,468	0,755	0,808
ESM TREASURY	-0,651	-0,620	-0,380	-0,053	0,104	0,128

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,528	-0,537	-0,490	-0,415	-0,281	-0,090	-0,010	-0,035
USD SWAP	0,206	0,271	0,407	0,578	0,800	1,032	1,147	1,215
JPY SWAP	-0,055	-0,059	-0,046	-0,025	0,038	0,159	0,258	0,378
GBP SWAP	0,030	0,104	0,203	0,299	0,419	0,547	0,602	0,612
CHF SWAP	-0,749	-0,715	-0,610	-0,497	-0,350	-0,178	-0,134	-0,228

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	107,60	-0,03	0	-18	3M	100,03	-0,15
GGB 3,50%	01/23	3Y	107,79	-0,01	0	-27			
GGB 3,375%	02/25	5Y	113,39	0,22	-1	-39			
GGB 1,875%	07/26	6Y	108,60	0,35	-1	-59	6M	100,05	-0,12
GGB 2%	04/27	7Y	109,82	0,45	-1	-49			
GGB 1,5%	06/30	10Y	106,48	0,80	-3	-67			
GGB 1,875%	02/35	15Y	111,37	1,01	-3	-87	12M	100,12	-0,14
GGB 4%	01/37	17Y	143,14	1,09	-2	-112			
GGB 4,20%	01/42	22Y	156,24	1,19	-2	-113			

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	105	10	60	66	15	94
10Y	144	-18	72	73	16	117
15Y	147	-44	64	60	4	123

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,15	-0,12	-0,14	0,21	0,23	0,47	0,80	1,03	1,10

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	586	-0,66	917	-36,07%		
DOW JONES	28.390	1,95	28.538	-0,52%	BUND	176,39
S&P 500	3.510	1,95	3.231	8,65%	BOBL	135,83
NASDAQ	11.891	2,59	8.973	32,52%	SCHATZ	112,44
DAX	12.455	-0,90	13.249	-5,99%		
FTSE	5.897	-0,16	7.542	-21,81%	US LONG BOND	174,47
NIKKEI	24.325	0,91	23.657	2,82%	US 10Y	138,86
BRENT	39,78	-2,81	66	-39,73%	US 5Y	125,77
GOLD \$	1.952	0,23	1.517	28,68%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

