

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	1,182	0,08	USDJPY	105,19	-0,20	EURUSD	1,1212	5,44%	
EURGBP	0,8926	-0,52	USDGBP	0,75515	-0,58	EURGBP	0,84558	5,56%	
EURJPY	124,36	-0,12	USDCHF	0,9137	0,01	EURJPY	121,85	2,06%	
EURCHF	1,0801	0,14				EURCHF	1,0853	-0,48%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,533	-0,336	-0,513	-0,512	-0,194	-0,483
USA (0,00 / 0,25)	USD 0,128	0,172	0,206	0,243		0,333
JAPAN - 0,10	JPY -0,097	-0,077	-0,102	-0,062		
BANK OF ENGLAND 0,10	GBP 0,044	0,044	0,045	0,066		
SWITZERLAND -0,75	CHF -0,805	-0,788	-0,766	-0,730		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,177	0,444	0,944			1,720
GREEK TREASURY		0,271	0,878	1,093	1,162	
GERMAN TREASURY	-0,725	-0,710	-0,493	-0,288	-0,254	-0,049
JAPANESE TREAS	-0,117	-0,085	0,045	0,251	0,422	0,659
U.K TREASURY	0,012	0,041	0,390	0,630	0,918	0,975
ESM TREASURY	-0,628	-0,567	-0,281	0,070	0,234	0,260

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,514	-0,502	-0,427	-0,332	-0,175	0,032	0,119	0,102
USD SWAP	0,212	0,312	0,499	0,704	0,953	1,193	1,310	1,378
JPY SWAP	-0,048	-0,044	-0,030	0,000	0,064	0,192	0,292	0,416
GBP SWAP	0,048	0,162	0,292	0,410	0,559	0,701	0,763	0,779
CHF SWAP	-0,737	-0,679	-0,553	-0,418	-0,248	-0,070	-0,020	-0,103

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	107,54	-0,01	0	-17	3M	100,06	-0,25
GGB 3,50%	01/23	3Y	107,69	0,03	0	-23			
GGB 3,375%	02/25	5Y	113,21	0,25	0	-35			
GGB 1,875%	07/26	6Y	108,25	0,41	0	-53	6M	100,08	-0,16
GGB 2%	04/27	7Y	109,41	0,51	0	-43			
GGB 1,5%	06/30	10Y	105,78	0,87	1	-60			
GGB 1,875%	02/35	15Y	110,45	1,08	0	-80	12M	100,09	-0,10
GGB 4%	01/37	17Y	142,04	1,14	0	-106			
GGB 4,20%	01/42	22Y	155,06	1,23	0	-108			

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	98	3	56	64	9	89
10Y	137	-25	68	72	11	112
15Y	138	-53	59	57	-3	117

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,16	-0,10	0,21	0,27	0,53	0,88	1,09	1,16

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	658	0,38	917	-28,25%		
DOW JONES	29.158	2,95	28.538	2,17%	BUND	174,22
S&P 500	3.551	1,17	3.231	9,89%	BOBL	135,21
NASDAQ	11.714	-1,53	8.973	30,54%	SCHATZ	112,315
DAX	13.095	-0,01	13.249	-1,16%		
FTSE	6.263	1,23	7.542	-16,96%	US LONG BOND	170,72
NIKKEI	24.906	0,26	23.657	5,28%	US 10Y	137,63
BRENT	43,07	1,58	66	-34,74%	US 5Y	125,29
GOLD \$	1.882	1,02	1.517	24,07%	US 2Y	110,36

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

