

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	0,13	USDJPY	103,775	-0,08	EURUSD	1,1212	5,90%	
EURGBP	0,8876	-0,58	USDGBP	0,74765	-0,69	EURGBP	0,84558	4,97%	
EURJPY	123,22	0,05	USDCHF	0,91065	-0,04	EURJPY	121,85	1,12%	
EURCHF	1,0812	0,10				EURCHF	1,0853	-0,38%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,543	-0,336	-0,528	-0,509	-0,194	-0,483
USA (0,00 / 0,25)	USD 0,150	0,174	0,205	0,249		0,337
JAPAN - 0,10	JPY -0,100	-0,091	-0,102	-0,062		
BANK OF ENGLAND 0,10	GBP 0,040	0,052	0,051	0,061		
SWITZERLAND -0,75	CHF -0,805	-0,796	-0,768	-0,726		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,161	0,386	0,849			1,552
GREEK TREASURY		0,088	0,689	0,893	0,987	
GERMAN TREASURY	-0,752	-0,758	-0,576	-0,383	-0,362	-0,165
JAPANESE TREAS	-0,135	-0,117	0,012	0,203	0,379	0,630
U.K TREASURY	-0,029	0,010	0,325	0,566	0,864	0,913
ESM TREASURY	-0,638	-0,600	-0,365	-0,023	0,125	0,136

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,520	-0,516	-0,462	-0,384	-0,246	-0,049	0,036	0,014
USD SWAP	0,212	0,301	0,455	0,629	0,848	1,066	1,174	1,238
JPY SWAP	-0,053	-0,058	-0,050	-0,029	0,029	0,146	0,238	0,354
GBP SWAP	0,046	0,151	0,265	0,364	0,495	0,633	0,691	0,708
CHF SWAP	-0,728	-0,676	-0,569	-0,451	-0,298	-0,119	-0,074	-0,158

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	107,55	-0,11	0	-26	3M	100,06	-0,28
GGB 3,50%	01/23	3Y	107,83	-0,09	0	-35			
GGB 3,375%	02/25	5Y	113,93	0,07	-1	-54			
GGB 1,875%	07/26	6Y	109,48	0,19	0	-75	6M	100,08	-0,18
GGB 2%	04/27	7Y	110,70	0,31	0	-63			
GGB 1,5%	06/30	10Y	107,55	0,68	-1	-79			
GGB 1,875%	02/35	15Y	113,24	0,88	0	-100	12M	100,11	-0,14
GGB 4%	01/37	17Y	145,12	0,97	-1	-123			
GGB 4,20%	01/42	22Y	159,08	1,07	-1	-124			

GREEK BONDS SPREAD(in bp) VS

			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in						
MATURITY		GERMANY	b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		85	-10	47	52	3	76		
10Y		127	-36	62	67	5	104		
15Y		128	-63	51	51	-10	106		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,28	-0,18	-0,14	-0,09	0,09	0,32	0,69	0,89	0,99

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	705	0,72	917	-23,17%		
DOW JONES	29.263	-0,75	28.538	2,54%	BUND	175,41
S&P 500	3.558	-0,68	3.231	10,11%	BOBL	135,46
NASDAQ	11.855	-0,42	8.973	32,12%	SCHATZ	112,35
DAX	13.272	1,03	13.249	0,18%		
FTSE	6.375	0,37	7.542	-15,47%	US LONG BOND	173,63
NIKKEI	25.527	-0,42	23.657	7,91%	US 10Y	138,33
BRENT	46,01	2,34	66	-30,29%	US 5Y	125,54
GOLD \$	1.870	-0,06	1.517	23,26%	US 2Y	110,39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

