

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	1,185	0,01	USDJPY	104,575	-0,16	EURUSD	1,1212	5,69%	
EURGBP	0,9128	-0,05	USDGBP	0,7704	-0,06	EURGBP	0,84558	7,95%	
EURJPY	123,92	-0,15	USDCHF	0,90875	0,04	EURJPY	121,85	1,70%	
EURCHF	1,0768	0,04				EURCHF	1,0853	-0,78%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,526	-0,336	-0,487	-0,462	-0,194	-0,419
USA (0,00 / 0,25)	USD 0,150	0,192	0,233	0,270		0,378
JAPAN - 0,10	JPY -0,119	-0,081	-0,098	-0,037		
BANK OF ENGLAND 0,10	GBP 0,052	0,056	0,053	0,087		
SWITZERLAND -0,75	CHF -0,795	-0,765	-0,756	-0,708		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,137	0,272	0,681			1,427
GREEK TREASURY		0,415	1,072	1,242	1,375	
GERMAN TREASURY	-0,700	-0,694	-0,490	-0,287	-0,251	-0,045
JAPANESE TREAS	-0,138	-0,114	0,015	0,231	0,395	0,590
U.K TREASURY	-0,112	-0,124	0,187	0,429	0,716	0,759
ESM TREASURY	-0,593	-0,534	-0,265	0,056	0,226	0,253

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,478	-0,475	-0,424	-0,352	-0,222	-0,035	0,042	0,012
USD SWAP	0,223	0,228	0,330	0,478	0,686	0,897	1,004	1,063
JPY SWAP	-0,039	-0,053	-0,048	-0,029	0,028	0,144	0,233	0,336
GBP SWAP	0,041	0,047	0,134	0,226	0,352	0,476	0,527	0,538
CHF SWAP	-0,719	-0,680	-0,588	-0,478	-0,330	-0,180	-0,143	-0,230

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	107,91	0,11	0	-4	3M	99,99	0,12
GGB 3,50%	01/23	3Y	107,84	0,16	0	-10			
GGB 3,375%	02/25	5Y	112,93	0,40	0	-20			
GGB 1,875%	07/26	6Y	107,74	0,52	0	-42	6M	100,00	0,00
GGB 2%	04/27	7Y	108,10	0,73	0	-21			
GGB 1,5%	06/30	10Y	103,99	1,07	0	-40			
GGB 1,875%	02/35	15Y	108,51	1,23	0	-65	12M	99,98	0,03
GGB 4%	01/37	17Y	138,45	1,36	0	-84			
GGB 4,20%	01/42	22Y	149,09	1,50	0	-82			

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	111	16	72	65	7	101
10Y	156	-6	80	78	10	130
15Y	153	-38	65	59	-11	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,12	0,00	0,03	0,21	0,42	0,75	1,07	1,24	1,38

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	662	-0,15	917	-27,78%		
DOW JONES	27.902	-0,47	28.538	-2,23%	BUND	174,18
S&P 500	3.357	-0,84	3.231	3,90%	BOBL	135,11
NASDAQ	10.910	-1,27	8.973	21,59%	SCHATZ	112,295
DAX	13.210	0,01	13.249	-0,29%		
FTSE	6.022	-0,47	7.542	-20,16%	US LONG BOND	176,53
NIKKEI	23.360	0,18	23.657	-1,25%	US 10Y	139,47
BRENT	43,48	0,42	66	-34,12%	US 5Y	125,99
GOLD \$	1.954	0,51	1.517	28,83%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

