

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	1,164	0,21	USDJPY	105,315	-0,27	EURUSD	1,1212	3,84%	
EURGBP	0,9077	-0,76	USDGBP	0,77955	-0,98	EURGBP	0,84558	7,34%	
EURJPY	122,62	-0,09	USDCHF	0,92685	-0,26	EURJPY	121,85	0,63%	
EURCHF	1,0792	-0,05				EURCHF	1,0853	-0,56%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,523	-0,336	-0,498	-0,468	-0,194	-0,433
USA (0,00 / 0,25)	USD 0,146	0,184	0,218	0,271		0,369
JAPAN - 0,10	JPY -0,107	-0,074	-0,097	-0,051		
BANK OF ENGLAND 0,10	GBP 0,047	0,058	0,058	0,092		
SWITZERLAND -0,75	CHF -0,809	-0,771	-0,760	-0,724		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,131	0,272	0,668			1,417
GREEK TREASURY		0,432	1,032	1,187	1,298	
GERMAN TREASURY	-0,702	-0,712	-0,517	-0,318	-0,287	-0,078
JAPANESE TREAS	-0,136	-0,107	0,023	0,238	0,411	0,618
U.K TREASURY	-0,066	-0,093	0,204	0,426	0,708	0,744
ESM TREASURY	-0,594	-0,540	-0,271	0,034	0,193	0,222

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,481	-0,479	-0,428	-0,357	-0,230	-0,052	0,018	-0,019
USD SWAP	0,224	0,242	0,344	0,494	0,702	0,918	1,028	1,090
JPY SWAP	-0,047	-0,058	-0,051	-0,031	0,028	0,148	0,245	0,356
GBP SWAP	0,066	0,097	0,175	0,256	0,366	0,487	0,532	0,538
CHF SWAP	-0,725	-0,688	-0,600	-0,498	-0,353	-0,199	-0,158	-0,258

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	107,83	0,11	0	-5	3M	100,00	0,08
GGB 3,50%	01/23	3Y	107,79	0,15	0	-11			
GGB 3,375%	02/25	5Y	112,78	0,42	0	-19			
GGB 1,875%	07/26	6Y	107,86	0,50	1	-44	6M	100,02	-0,05
GGB 2%	04/27	7Y	108,35	0,69	1	-25			
GGB 1,5%	06/30	10Y	104,37	1,03	1	-44			
GGB 1,875%	02/35	15Y	109,23	1,17	1	-71	12M	100,01	-0,01
GGB 4%	01/37	17Y	139,74	1,29	1	-92			
GGB 4,20%	01/42	22Y	150,87	1,42	0	-89			

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	114	19	73	65	16	104
10Y	155	-7	79	77	15	128
15Y	151	-41	64	57	-5	126

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,08	-0,05	-0,01	0,21	0,43	0,71	1,03	1,19	1,30

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	629	1,79	917	-31,41%		
DOW JONES	27.174	1,34	28.538	-4,78%	BUND	174,47
S&P 500	3.298	1,60	3.231	2,09%	BOBL	135,19
NASDAQ	10.914	2,26	8.973	21,63%	SCHATZ	112,3
DAX	12.756	2,30	13.249	-3,72%		
FTSE	5.914	1,22	7.542	-21,59%	US LONG BOND	176,78
NIKKEI	23.512	1,32	23.657	-0,61%	US 10Y	139,55
BRENT	41,61	-0,74	66	-36,95%	US 5Y	126,02
GOLD \$	1.854	-0,43	1.517	22,23%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

