

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	1,095	0,60	USDJPY	110,035	-0,36	EURUSD	1,1212	-2,37%	
EURGBP	0,8463	0,36	USDGBP	0,7731	-0,26	EURGBP	0,84558	0,08%	
EURJPY	120,45	0,25	USDCHF	0,97165	-0,53	EURJPY	121,85	-1,15%	
EURCHF	1,0636	0,07				EURCHF	1,0853	-2,00%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,474	-0,336	-0,417	-0,358	-0,194	-0,295
USA (1,50 / 1,75)	USD 1,613	1,636	1,638	1,629		1,646
JAPAN - 0,10	JPY -0,095	-0,064	-0,066	-0,034		
BANK OF ENGLAND 0,75	GBP 0,710	0,721	0,732	0,766		
SWITZERLAND -0,75	CHF -0,795	-0,756	-0,723	-0,691		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,123	1,106	1,299			1,785
GREEK TREASURY		0,463	1,190	1,706	1,821	
GERMAN TREASURY	-0,713	-0,705	-0,516	-0,393	-0,238	-0,015
JAPANESE TREAS	-0,201	-0,208	-0,105	0,082	0,219	0,349
U.K TREASURY	0,358	0,380	0,496	0,702	0,858	0,948
ESM TREASURY	-0,540	-0,452	-0,286	0,031	0,152	0,211

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,402	-0,403	-0,346	-0,270	-0,129	0,086	0,206	0,230
USD SWAP	1,322	1,121	1,128	1,170	1,250	1,344	1,395	1,411
JPY SWAP	-0,065	-0,119	-0,130	-0,112	-0,054	0,046	0,122	0,206
GBP SWAP	0,664	0,598	0,611	0,630	0,674	0,736	0,756	0,739
CHF SWAP	-0,762	-0,788	-0,733	-0,645	-0,495	-0,288	-0,203	-0,218

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	110,06	0,19	0	4	3M	100,02	-0,08
GGB 3,50%	01/23	3Y	109,36	0,27	-1	1			
GGB 3,45%	04/24	4Y	112,25	0,42	0	-7			
GGB 1,875%	07/26	6Y	106,90	0,76	1	-18	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	123,13	1,16	2	-27			
GGB 1,875%	02/35	15Y	102,61	1,68	1	-23	12M	99,99	0,02
GGB 4%	01/37	17Y	132,11	1,78	2	-42			
GGB 4,20%	01/42	22Y	141,64	1,87	2				

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	117	72	58	6	100
10Y	171	95	92	17	143
15Y	210	112	121	24	171

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,08	-0,03	0,02	0,19	0,42	0,76	1,16	1,68	1,78

STOCK MARKETS-BOND FUTURES

STOCK MARKETS	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)	BOND FUTURES	PRICE
ATHENS GENERAL INDEX	798	-1,60	917	-12,94%		
DOW JONES	26.958	-0,46	28.538	-5,54%	BUND	176,08
S&P 500	3.116	-0,38	3.231	-3,55%	BOBL	135,26
NASDAQ	8.981	0,17	8.973	0,09%	SCHATZ	112,185
DAX	12.484	-2,28	13.249	-5,77%		
FTSE	6.868	-2,48	7.542	-8,94%	US LONG BOND	168,31
NIKKEI	21.948	-2,13	23.657	-7,22%	US 10Y	133,42
BRENT	52,79	-1,20	66	-20,02%	US 5Y	121,33
GOLD \$	1.646	0,32	1.517	8,52%	US 2Y	108,52

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

