

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	1,110	-0,27	USDJPY	108,025	-0,28	EURUSD	1,1212	-0,97%	
EURGBP	0,8698	-0,37	USDGBP	0,7833	-0,10	EURGBP	0,84558	2,86%	
EURJPY	119,95	-0,55	USDCHF	0,9581	-0,12	EURJPY	121,85	-1,56%	
EURCHF	1,0639	-0,39				EURCHF	1,0853	-1,98%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,488	-0,336	-0,424	-0,386	-0,194	-0,311
USA (1,50 / 1,75)	USD 1,515	1,503	1,463	1,397		1,382
JAPAN - 0,10	JPY -0,119	-0,067	-0,076	-0,043		
BANK OF ENGLAND 0,75	GBP 0,677	0,670	0,673	0,687		
SWITZERLAND -0,75	CHF -0,825	-0,776	-0,735	-0,707		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,875	0,926	1,155			1,710
GREEK TREASURY		0,554	1,281	1,740	1,859	
GERMAN TREASURY	-0,801	-0,784	-0,598	-0,487	-0,343	-0,131
JAPANESE TREAS	-0,236	-0,229	-0,107	0,077	0,192	0,326
U.K TREASURY	0,280	0,313	0,431	0,647	0,832	0,933
ESM TREASURY	-0,570	-0,488	-0,308	-0,013	0,104	0,159

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,444	-0,443	-0,387	-0,311	-0,173	0,030	0,139	0,152
USD SWAP	1,045	0,942	1,001	1,063	1,155	1,264	1,322	1,345
JPY SWAP	-0,090	-0,131	-0,130	-0,107	-0,043	0,063	0,142	0,232
GBP SWAP	0,560	0,525	0,548	0,577	0,629	0,701	0,730	0,725
CHF SWAP	-0,805	-0,818	-0,760	-0,668	-0,525	-0,326	-0,248	-0,275

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	109,79	0,29	-2	13	3M	100,01	-0,05
GGB 3,50%	01/23	3Y	109,04	0,36	-3	10			
GGB 3,45%	04/24	4Y	111,81	0,51	-6	2			
GGB 1,875%	07/26	6Y	106,24	0,87	-8	-7	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	122,24	1,25	-10	-18			
GGB 1,875%	02/35	15Y	102,03	1,72	-14	-19	12M	100,01	-0,01
GGB 4%	01/37	17Y	131,24	1,83	-12	-37			
GGB 4,20%	01/42	22Y	140,32	1,93	-11				

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	134	79	62	6	114
10Y	188	103	97	20	157
15Y	223	116	121	24	180

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,05	-0,03	-0,01	0,29	0,51	0,87	1,25	1,72	1,83

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	759	5,38	917	-17,22%				
DOW JONES	26.703	5,09	28.538	-6,43%		BUND	177,39	
S&P 500	3.090	4,60	3.231	-4,36%		BOBL	135,79	
NASDAQ	8.952	4,49	8.973	-0,23%		SCHATZ	112,365	
DAX	12.113	2,16	13.249	-8,57%				
FTSE	6.773	1,78	7.542	-10,19%		US LONG BOND	170,88	
NIKKEI	21.083	-1,22	23.657	-10,88%		US 10Y	134,77	
BRENT	52,86	1,85	66	-19,91%		US 5Y	122,27	
GOLD \$	1.596	0.39	1.517	5.19%		US 2Y	108,96	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

