

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	1,118	0,10	USDJPY	107,37	0,24	EURUSD	1,1212	-0,25%	
EURGBP	0,8744	0,25	USDGBP	0,7816	0,14	EURGBP	0,84558	3,40%	
EURJPY	120,09	0,36	USDCHF	0,95455	-0,20	EURJPY	121,85	-1,45%	
EURCHF	1,0676	-0,11				EURCHF	1,0853	-1,63%	

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	-0,434	-0,400	-0,194	-0,327
USA (1,50 / 1,75)	USD 1,356	1,305	1,254	1,198		1,154
JAPAN - 0,10	JPY -0,138	-0,073	-0,084	-0,057		
BANK OF ENGLAND 0,75	GBP 0,618	0,602	0,601	0,608		
SWITZERLAND -0,75	CHF -0,841	-0,800	-0,769	-0,757		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,647	0,694	0,936			1,572
GREEK TREASURY		0,524	1,256	1,733	1,860	
GERMAN TREASURY	-0,816	-0,812	-0,638	-0,533	-0,391	-0,179
JAPANESE TREAS	-0,261	-0,249	-0,126	0,070	0,191	0,325
U.K TREASURY	0,186	0,223	0,347	0,585	0,775	0,880
ESM TREASURY	-0,596	-0,516	-0,348	-0,057	0,060	0,116

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,474	-0,473	-0,419	-0,348	-0,218	-0,018	0,090	0,100
USD SWAP	0,773	0,702	0,752	0,817	0,917	1,055	1,129	1,170
JPY SWAP	-0,131	-0,171	-0,163	-0,138	-0,068	0,041	0,121	0,212
GBP SWAP	0,471	0,444	0,469	0,500	0,553	0,627	0,663	0,663
CHF SWAP	-0,853	-0,867	-0,800	-0,695	-0,553	-0,355	-0,275	-0,300

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	109,80	0,28	0	13	3M	100,01	-0,06
GGB 3,50%	01/23	3Y	109,06	0,35	0	9			
GGB 3,45%	04/24	4Y	111,92	0,49	0	0			
GGB 1,875%	07/26	6Y	106,44	0,83	1	-10	6M	100,02	-0,05
GGB 3,875%	03/29	10Y	122,43	1,23	2	-20			
GGB 1,875%	02/35	15Y	102,09	1,71	0	-20	12M	100,01	-0,02
GGB 4%	01/37	17Y	131,26	1,83	2	-37			
GGB 4,20%	01/42	22Y	140,19	1,93	2				

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	134	82	65	13	115
10Y	189	108	101	27	159
15Y	227	122	127	32	184

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,06	-0,05	-0,02	0,28	0,49	0,83	1,23	1,71	1,83

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	766	6,38	917	-16,43%		
DOW JONES	25.917	-2,94	28.538	-9,18%	BUND	177,98
S&P 500	3.003	-2,81	3.231	-7,05%	BOBL	135,94
NASDAQ	8.684	-2,99	8.973	-3,22%	SCHATZ	112,385
DAX	12.009	0,19	13.249	-9,36%		
FTSE	6.734	0,24	7.542	-10,71%	US LONG BOND	174,44
NIKKEI	21.100	0,08	23.657	-10,81%	US 10Y	136,58
BRENT	51,76	-0,19	66	-21,58%	US 5Y	123,28
GOLD \$	1.638	-0,20	1.517	7,95%	US 2Y	109,35

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

