

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	1,103	-0,14	USDJPY	109,685	0,14	EURUSD	1,1212	-1,64%	
EURGBP	0,8449	-0,32	USDGBP	0,7662	-0,16	EURGBP	0,84558	-0,08%	
EURJPY	120,97	0,00	USDCHF	0,97205	0,27	EURJPY	121,85	-0,73%	
EURCHF	1,072	0,15				EURCHF	1,0853	-1,22%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,460	-0,336	-0,396	-0,340	-0,194	-0,288
USA (1,50 / 1,75)	USD 1,668	1,724	1,741	1,717		1,769
JAPAN - 0,10	JPY -0,080	-0,066	-0,061	0,012		
BANK OF ENGLAND 0,75	GBP 0,707	0,742	0,761	0,816		
SWITZERLAND -0,75	CHF -0,769	-0,728	-0,692	-0,642		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,427	1,452	1,634			2,110
GREEK TREASURY		0,365	1,179	1,732	1,888	
GERMAN TREASURY	-0,641	-0,592	-0,369	-0,242	-0,086	0,147
JAPANESE TREAS	-0,138	-0,137	-0,035	0,134	0,281	0,422
U.K TREASURY	0,512	0,467	0,608	0,855	1,022	1,120
ESM TREASURY	-0,503	-0,402	-0,116	0,092	0,193	0,386

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,361	-0,332	-0,255	-0,161	0,003	0,242	0,372	0,409
USD SWAP	1,626	1,454	1,455	1,501	1,589	1,700	1,760	1,786
JPY SWAP	-0,005	-0,032	-0,026	-0,003	0,061	0,165	0,245	0,336
GBP SWAP	0,769	0,725	0,740	0,764	0,816	0,891	0,924	0,923
CHF SWAP	-0,664	-0,657	-0,582	-0,480	-0,325	-0,108	-0,013	-0,018

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	110,50	0,13	0	-2	3M	100,02	-0,11
GGB 3,50%	01/23	3Y	109,80	0,20	-3	-6			
GGB 3,45%	04/24	4Y	112,81	0,34	-1	-15			
GGB 1,875%	07/26	6Y	107,30	0,71	0	-23	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	123,27	1,16	0	-27			
GGB 1,875%	02/35	15Y	101,96	1,73	0	-18	12M	99,99	0,01
GGB 4%	01/37	17Y	130,75	1,87	1	-33			
GGB 4,20%	01/42	22Y	139,89	1,95	0				

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	96	1	55	46	4	82
10Y	155	-7	89	85	23	129
15Y	197	6	103	113	30	158

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,11	-0,03	0,01	0,13	0,34	0,71	1,16	1,73	1,87

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	924	0,77	917	0,74%		
DOW JONES	28.808	1,44	28.538	0,94%	BUND	173,92
S&P 500	3.298	1,50	3.231	2,06%	BOBL	134,61
NASDAQ	9.468	2,10	8.973	5,52%	SCHATZ	112,025
DAX	13.453	1,29	13.249	1,54%		
FTSE	7.497	0,77	7.542	-0,59%	US LONG BOND	161,34
NIKKEI	23.320	1,02	23.657	-1,43%	US 10Y	130,59
BRENT	55,44	2,74	66	-16,00%	US 5Y	119,68
GOLD \$	1.551	-0,14	1.517	2,23%	US 2Y	107,96

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

