

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	1,085	0,15	USDJPY	109,835	0,04	EURUSD	1,1212	-3,26%	
EURGBP	0,8316	0,17	USDGBP	0,76665	0,03	EURGBP	0,84558	-1,65%	
EURJPY	119,14	0,21	USDCHF	0,98155	-0,07	EURJPY	121,85	-2,23%	
EURCHF	1,0647	0,06				EURCHF	1,0853	-1,90%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,480	-0,336	-0,413	-0,359	-0,194	-0,293
USA (1,50 / 1,75)	USD 1,658	1,663	1,692	1,710		1,798
JAPAN - 0,10	JPY -0,096	-0,071	-0,074	-0,011		
BANK OF ENGLAND 0,75	GBP 0,708	0,734	0,754	0,806		
SWITZERLAND -0,75	CHF -0,777	-0,740	-0,706	-0,662		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,428	1,416	1,585			2,039
GREEK TREASURY		0,310	0,945	1,501	1,588	
GERMAN TREASURY	-0,654	-0,616	-0,402	-0,275	-0,115	0,119
JAPANESE TREAS	-0,138	-0,129	-0,033	0,127	0,252	0,378
U.K TREASURY	0,545	0,500	0,630	0,861	1,015	1,111
ESM TREASURY	-0,518	-0,442	-0,171	0,036	0,137	0,328

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,380	-0,363	-0,296	-0,208	-0,050	0,189	0,320	0,353
USD SWAP	1,584	1,418	1,414	1,454	1,534	1,636	1,695	1,714
JPY SWAP	-0,020	-0,041	-0,036	-0,014	0,044	0,149	0,215	0,310
GBP SWAP	0,758	0,724	0,739	0,761	0,809	0,881	0,908	0,897
CHF SWAP	-0,708	-0,708	-0,622	-0,526	-0,375	-0,158	-0,068	-0,080

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	110,45	0,10	0	-5	3M	100,02	-0,11
GGB 3,50%	01/23	3Y	109,81	0,16	0	-10			
GGB 3,45%	04/24	4Y	112,91	0,29	0	-20			
GGB 1,875%	07/26	6Y	107,93	0,61	0	-33	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	125,46	0,93	0	-50			
GGB 1,875%	02/35	15Y	105,12	1,49	0	-42	12M	99,97	0,03
GGB 4%	01/37	17Y	135,87	1,57	0	-63			
GGB 4,20%	01/42	22Y	145,46	1,70	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	93	-2	53	43	3	79
10Y	135	-27	65	66	4	111
15Y	178	-13	85	96	15	141

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,11	-0,03	0,03	0,10	0,29	0,61	0,93	1,49	1,57

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	0,14	917	0,72%		
DOW JONES	29.398	-0,09	28.538	3,01%	BUND	174,41
S&P 500	3.380	0,18	3.231	4,62%	BOBL	134,73
NASDAQ	9.731	0,20	8.973	8,45%	SCHATZ	112,05
DAX	13.757	0,09	13.249	3,83%		
FTSE	7.432	0,30	7.542	-1,47%	US LONG BOND	162,47
NIKKEI	23.523	-0,69	23.657	-0,57%	US 10Y	130,97
BRENT	57,39	0,12	66	-13,05%	US 5Y	119,82
GOLD \$	1.581	-0,22	1.517	4,19%	US 2Y	107,96

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

