

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	0,04	USDJPY	109,785	0,03	EURUSD	1,1212	-2,34%	
EURGBP	0,8496	0,03	USDGBP	0,7758	-0,04	EURGBP	0,84558	0,47%	
EURJPY	120,23	0,08	USDCHF	0,97755	-0,01	EURJPY	121,85	-1,33%	
EURCHF	1,0704	0,04				EURCHF	1,0853	-1,37%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,458	-0,336	-0,400	-0,339	-0,194	-0,269
USA (1,50 / 1,75)	USD 1,665	1,724	1,731	1,740		1,835
JAPAN - 0,10	JPY -0,094	-0,069	-0,065	-0,003		
BANK OF ENGLAND 0,75	GBP 0,703	0,734	0,752	0,812		
SWITZERLAND -0,75	CHF -0,763	-0,728	-0,689	-0,633		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,393	1,395	1,571			2,033
GREEK TREASURY		0,332	1,034	1,567	1,735	
GERMAN TREASURY	-0,640	-0,608	-0,397	-0,266	-0,109	0,123
JAPANESE TREAS	-0,153	-0,150	-0,055	0,107	0,247	0,375
U.K TREASURY	0,497	0,424	0,569	0,817	0,986	1,085
ESM TREASURY	-0,502	-0,419	-0,147	0,060	0,162	0,355

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,359	-0,341	-0,275	-0,188	-0,028	0,211	0,342	0,378
USD SWAP	1,576	1,396	1,401	1,443	1,525	1,632	1,690	1,712
JPY SWAP	-0,022	-0,050	-0,051	-0,031	0,027	0,129	0,209	0,297
GBP SWAP	0,737	0,685	0,699	0,726	0,780	0,854	0,885	0,883
CHF SWAP	-0,665	-0,668	-0,600	-0,503	-0,353	-0,138	-0,040	-0,043

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	110,48	0,12	0	-3	3M	100,02	-0,10
GGB 3,50%	01/23	3Y	109,80	0,18	0	-8			
GGB 3,45%	04/24	4Y	112,90	0,31	0	-18			
GGB 1,875%	07/26	6Y	107,76	0,64	0	-30	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	124,67	1,02	-2	-41			
GGB 1,875%	02/35	15Y	104,21	1,56	-3	-35	12M	99,96	0,04
GGB 4%	01/37	17Y	133,36	1,72	-2	-49			
GGB 4,20%	01/42	22Y	142,30	1,84	-2				

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	94	-1	54	44	0	80
10Y	143	-19	76	73	8	118
15Y	183	-8	88	99	15	145

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,10	-0,03	0,04	0,12	0,31	0,64	1,02	1,56	1,72

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	908	-0,34	917	-1,00%		
DOW JONES	29.103	-0,94	28.538	1,98%	BUND	174,35
S&P 500	3.328	-0,54	3.231	2,99%	BOBL	134,68
NASDAQ	9.521	-0,54	8.973	6,10%	SCHATZ	112,02
DAX	13.454	-0,44	13.249	1,55%		
FTSE	7.435	-0,42	7.542	-1,42%	US LONG BOND	162,75
NIKKEI	23.686	-0,60	23.657	0,12%	US 10Y	131,13
BRENT	54,20	-0,50	66	-17,88%	US 5Y	119,96
GOLD \$	1.574	0,21	1.517	3,74%	US 2Y	108,04

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

