

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	1,096	-0,19	USDJPY	109,855	-0,13	EURUSD	1,1212	-2,23%	
EURGBP	0,8477	-0,20	USDGBP	0,7733	-0,03	EURGBP	0,84558	0,25%	
EURJPY	120,44	-0,31	USDCHF	0,97595	0,13	EURJPY	121,85	-1,16%	
EURCHF	1,0698	-0,06				EURCHF	1,0853	-1,43%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,459	-0,336	-0,400	-0,346	-0,194	-0,278
USA (1,50 / 1,75)	USD 1,670	1,726	1,742	1,759		1,831
JAPAN - 0,10	JPY -0,075	-0,071	-0,061	0,012		
BANK OF ENGLAND 0,75	GBP 0,708	0,735	0,765	0,840		
SWITZERLAND -0,75	CHF -0,765	-0,723	-0,688	-0,634		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,419	1,429	1,609			2,075
GREEK TREASURY		0,350	1,103	1,645	1,806	
GERMAN TREASURY	-0,638	-0,603	-0,389	-0,256	-0,098	0,137
JAPANESE TREAS	-0,145	-0,139	-0,038	0,123	0,269	0,399
U.K TREASURY	0,478	0,416	0,568	0,820	0,988	1,086
ESM TREASURY	-0,504	-0,411	-0,131	0,077	0,179	0,373

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,361	-0,337	-0,265	-0,175	-0,013	0,229	0,360	0,397
USD SWAP	1,613	1,436	1,435	1,481	1,568	1,674	1,733	1,754
JPY SWAP	-0,014	-0,038	-0,036	-0,014	0,046	0,150	0,231	0,322
GBP SWAP	0,737	0,681	0,698	0,726	0,782	0,859	0,890	0,889
CHF SWAP	-0,663	-0,658	-0,588	-0,490	-0,335	-0,118	-0,023	-0,028

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	0,11	-1	-4	3M	100,02	-0,11
GGB 3,50%	01/23	3Y	109,76	0,20	1	-6			
GGB 3,45%	04/24	4Y	112,85	0,32	-1	-17			
GGB 1,875%	07/26	6Y	107,60	0,67	-2	-27	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	123,98	1,09	-4	-34			
GGB 1,875%	02/35	15Y	103,19	1,63	-4	-28	12M	99,96	0,05
GGB 4%	01/37	17Y	132,15	1,79	-3	-41			
GGB 4,20%	01/42	22Y	141,39	1,88	-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	95	0	55	46	0	82
10Y	149	-13	83	79	14	124
15Y	190	-1	96	106	22	151

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,11	-0,03	0,05	0,11	0,32	0,67	1,09	1,63	1,79

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	916	-0,59	917	-0,11%		
DOW JONES	29.380	0,30	28.538	2,95%	BUND	174,14
S&P 500	3.346	0,33	3.231	3,55%	BOBL	134,63
NASDAQ	9.572	0,67	8.973	6,68%	SCHATZ	112,01
DAX	13.538	-0,27	13.249	2,18%		
FTSE	7.481	-0,32	7.542	-0,81%	US LONG BOND	162,03
NIKKEI	23.828	-0,19	23.657	0,72%	US 10Y	130,80
BRENT	55,07	0,25	66	-16,56%	US 5Y	119,77
GOLD \$	1.567	0,03	1.517	3,31%	US 2Y	107,98

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

