

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	1,082	-0,91	USDJPY	109,14	0,96	EURUSD	1,1212	-3,53%	
EURGBP	0,9382	-0,14	USDGBP	0,8675	0,83	EURGBP	0,84558	10,96%	
EURJPY	118,06	0,05	USDCHF	0,9753	0,71	EURJPY	121,85	-3,11%	
EURCHF	1,0548	-0,19				EURCHF	1,0853	-2,81%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,478	-0,336	-0,408	-0,360	-0,194	-0,253
USA (1,00 / 1,25)	USD 0,750	0,903	1,052	0,913		0,862
JAPAN - 0,10	JPY -0,194	-0,153	-0,097	-0,068		
BANK OF ENGLAND 0,25	GBP 0,256	0,352	0,513	0,607		
SWITZERLAND -0,75	CHF -0,910	-0,861	-0,812	-0,786		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,503	0,743	1,152			1,783
GREEK TREASURY		1,520	2,058	2,042	2,232	
GERMAN TREASURY	-0,684	-0,471	-0,254	-0,209	-0,100	0,110
JAPANESE TREAS	-0,161	-0,053	0,083	0,270	0,339	0,451
U.K TREASURY	0,354	0,635	0,838	1,092	1,270	1,367
ESM TREASURY	-0,467	-0,167	0,086	0,270	0,334	0,327

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,357	-0,291	-0,142	-0,022	0,103	0,235	0,258	0,136
USD SWAP	0,699	0,641	0,768	0,887	0,993	1,023	1,035	1,019
JPY SWAP	-0,039	-0,026	-0,002	0,031	0,092	0,169	0,216	0,265
GBP SWAP	0,588	0,581	0,680	0,772	0,866	0,914	0,912	0,872
CHF SWAP	-0,738	-0,645	-0,428	-0,273	-0,110	0,058	0,043	-0,150

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	107,65	1,07	-245	92	3M	99,99	0,09
GGB 3,50%	01/23	3Y	106,44	1,19	-240	93			
GGB 3,45%	04/24	4Y	107,87	1,42	-215	94			
GGB 1,875%	07/26	6Y	101,07	1,70	-190	75	6M	99,94	0,18
GGB 3,875%	03/29	10Y	115,16	2,01	-179	58			
GGB 1,875%	02/35	15Y	98,40	2,00	-167	9	12M	99,81	0,26
GGB 4%	01/37	17Y	125,38	2,18	-162	-2			
GGB 4,20%	01/42	22Y	133,53	2,24	-161				

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	199	104	123	98	46	170
10Y	231	69	132	109	38	187
15Y	225	34	101	89	9	165

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,09	0,18	0,26	1,07	1,42	1,70	2,01	2,00	2,18

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	521	7,00	917	-43,13%		
DOW JONES	19.899	-6,30	28.538	-30,27%	BUND	169,54
S&P 500	2.398	-5,18	3.231	-25,78%	BOBL	134,22
NASDAQ	6.990	-4,70	8.973	-22,10%	SCHATZ	112,22
DAX	8.463	0,26	13.249	-36,12%		
FTSE	5.073	-0,16	7.542	-32,74%	US LONG BOND	170,31
NIKKEI	16.553	-1,04	23.657	-30,03%	US 10Y	134,73
BRENT	26,35	5,91	66	-60,08%	US 5Y	123,79
GOLD \$	1.476	-0,66	1.517	-2,69%	US 2Y	109,96

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

