

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	1,079	0,02	USDJPY	109,195	0,66	EURUSD	1,1212	-3,77%	
EURGBP	0,8777	-0,52	USDGBP	0,8135	-0,54	EURGBP	0,84558	3,79%	
EURJPY	117,81	0,68	USDCHF	0,9785	0,00	EURJPY	121,85	-3,32%	
EURCHF	1,0557	0,02				EURCHF	1,0853	-2,73%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,438	-0,336	-0,341	-0,277	-0,194	-0,149
USA (1,00 / 1,25)	USD 0,985	1,202	1,387	1,209		1,050
JAPAN - 0,10	JPY -0,065	-0,041	-0,018	0,025		
BANK OF ENGLAND 0,25	GBP 0,232	0,449	0,641	0,714		
SWITZERLAND -0,75	CHF -0,735	-0,685	-0,607	-0,547		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,250	0,419	0,642			1,259
GREEK TREASURY		1,567	1,984	1,985	2,039	
GERMAN TREASURY	-0,654	-0,602	-0,430	-0,343	-0,219	-0,030
JAPANESE TREAS	-0,112	-0,090	0,023	0,225	0,308	0,440
U.K TREASURY	0,100	0,166	0,325	0,553	0,708	0,785
ESM TREASURY	-0,391	-0,246	-0,034	0,259	0,375	0,384

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,291	-0,294	-0,232	-0,158	-0,029	0,131	0,181	0,107
USD SWAP	0,664	0,464	0,536	0,593	0,675	0,758	0,804	0,830
JPY SWAP	-0,005	-0,037	-0,036	-0,016	0,041	0,113	0,151	0,129
GBP SWAP	0,563	0,472	0,501	0,530	0,567	0,607	0,609	0,571
CHF SWAP	-0,599	-0,593	-0,513	-0,395	-0,238	-0,074	-0,056	-0,128

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	107,80	0,95	-5	80	3M	99,98	0,22
GGB 3,50%	01/23	3Y	106,15	1,26	3	100			
GGB 3,45%	04/24	4Y	107,59	1,47	1	99			
GGB 1,875%	07/26	6Y	101,50	1,62	-2	68	6M	99,94	0,20
GGB 3,875%	03/29	10Y	115,83	1,93	1	50			
GGB 1,875%	02/35	15Y	99,10	1,95	1	4	12M	99,81	0,28
GGB 4%	01/37	17Y	128,22	2,01	-1	-20			
GGB 4,20%	01/42	22Y	134,18	2,21	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	217	122	134	115	62	184
10Y	241	79	127	112	47	191
15Y	233	42	93	91	5	165

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,20	0,28	0,95	1,47	1,62	1,93	1,95	2,01

STOCK MARKETS-BOND FUTURES

STOCK MARKETS					BOND FUTURES		
	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)		bond futures	PRICE
ATHENS GENERAL INDEX	565	4,49	917	-38,39%			
DOW JONES	21.053	-1,69	28.538	-26,23%		BUND	171,9
S&P 500	2.489	-1,51	3.231	-22,98%		BOBL	134,93
NASDAQ	7.373	-1,53	8.973	-17,83%		SCHATZ	112,1
DAX	9.873	3,64	13.249	-25,48%			
FTSE	5.505	1,65	7.542	-27,01%		US LONG BOND	181,22
NIKKEI	18.576	4,24	23.657	-21,48%		US 10Y	138,64
BRENT	32,98	-3,31	66	-50,03%		US 5Y	125,13
GOLD \$	1.633	0.88	1.517	7.66%		US 2Y	110,13

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

