

FOREIGN EXCHANGE

	LAST MID PRICE	Price change 1 day percent		LAST MID PRICE	Price change 1 day percent			Euro change year to date(YTD%)	
SPOT			SPOT			FIXING 31-12-2019			
EURUSD	1.179	-0.01	USDJPY	105.625	-0.13	EURUSD	1.1212	5.12%	
EURGBP	0.9107	0.28	USDGBP	0.77255	0.27	EURGBP	0.84558	7.70%	
EURJPY	124.5	-0.12	USDCHF	0.91435	-0.13	EURJPY	121.85	2.17%	
EURCHF	1.0777	-0.13				EURCHF	1.0853	-0.70%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0.534	-0.336	-0.509	-0.488	-0.194	-0.458
USA	(0,00 / 0,25)	USD	0.140	0.180	0.234	0.245		0.358
JAPAN	- 0,10	JPY	-0.081	-0.077	-0.104	-0.054		
BANK OF ENGLAND	0,10	GBP	0.045	0.051	0.056	0.079		
SWITZERLAND	-0,75	CHF	-0.798	-0.760	-0.771	-0.724		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0.141	0.323	0.769			1.576
GREEK TREASURY		0.430	0.979	1.119	1.214	
GERMAN TREASURY	-0.700	-0.706	-0.510	-0.318	-0.292	-0.087
JAPANESE TREAS	-0.117	-0.090	0.039	0.261	0.416	0.639
U.K TREASURY	-0.033	-0.045	0.280	0.524	0.813	0.859
ESM TREASURY	-0.607	-0.546	-0.268	0.048	0.213	0.237

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0.491	-0.488	-0.432	-0.356	-0.224	-0.036	0.040	0.011
USD SWAP	0.217	0.259	0.387	0.554	0.781	1.012	1.128	1.199
JPY SWAP	-0.041	-0.046	-0.035	-0.009	0.054	0.177	0.279	0.394
GBP SWAP	0.056	0.112	0.209	0.304	0.434	0.567	0.626	0.640
CHF SWAP	-0.730	-0.685	-0.593	-0.485	-0.338	-0.175	-0.126	-0.215

HELLENIC REPUBLIC BONDS

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	107.68	0.13	0	-2	3M	100.01	-0.02
GGB 3,50%	01/23	3Y	107.70	0.16	0	-10			
GGB 3,375%	02/25	5Y	112.75	0.41	0	-19			
GGB 1,875%	07/26	6Y	107.97	0.48	0	-47	6M	100.04	-0.08
GGB 2%	04/27	7Y	108.70	0.64	0	-30			
GGB 1,5%	06/30	10Y	104.83	0.98	0	-49			
GGB 1,875%	02/35	15Y	110.09	1.11	0	-77	12M	100.05	-0.06
GGB 4%	01/37	17Y	141.22	1.20	0	-100			
GGB 4,20%	01/42	22Y	152.74	1.34	0	-97			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	114	74	69	24	104
10Y	149	73	74	18	123
15Y	144	56	53	-6	121

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.02	-0.08	-0.06	0.21	0.43	0.65	0.98	1.12	1.21

STOCK MARKETS-BOND FUTURES

STOCK MARKETS

	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)
ATHENS GENERAL INDEX	637	0.55	917	-30.54%
DOW JONES	28,149	1.68	28,538	-1.36%
S&P 500	3,409	1.80	3,231	5.50%
NASDAQ	11,332	2.32	8,973	26.30%
DAX	12,842	0.11	13,249	-3.07%
FTSE	5,947	0.07	7,542	-21.15%
NIKKEI	23,434	0.52	23,657	-0.94%
BRENT	41.81	1.26	66	-36.65%
GOLD \$	1,915	-0.07	1,517	26.24%

BOND FUTURES

bond futures	PRICE
BUND	174.4
BOBL	135.16
SCHATZ	112.28
US LONG BOND	173.94
US 10Y	138.88
US 5Y	125.76
US 2Y	110.43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

