

FOREIGN EXCHANGE

SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2019		Euro change year to date(YTD%)
EURUSD	1,220	0,11	USDJPY	103,635	0,08	EURUSD	1,1212	8,82%
EURGBP	0,8979	-0,58	USDGBP	0,736	-0,67	EURGBP	0,84558	6,19%
EURJPY	126,44	0,20	USDCHF	0,88835	0,01	EURJPY	121,85	3,76%
EURCHF	1,0838	0,15				EURCHF	1,0853	-0,13%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,574	-0,336	-0,539	-0,522	-0,194	-0,493
USA	(0,00 / 0,25)	USD	0,143	0,185	0,238	0,263		0,337
JAPAN	- 0,10	JPY	-0,088	-0,073	-0,098	-0,061		
BANK OF ENGLAND	0,10	GBP	0,021	0,023	0,027	0,031		
SWITZERLAND	-0,75	CHF	-0,865	-0,810	-0,795	-0,743		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,119	0,373	0,946			1,686
GREEK TREASURY		0,109	0,651	0,906	1,019	
GERMAN TREASURY	-0,704	-0,719	-0,547	-0,369	-0,351	-0,150
JAPANESE TREAS	-0,120	-0,115	0,017	0,195	0,389	0,631
U.K TREASURY	-0,115	-0,034	0,270	0,492	0,785	0,844
ESM TREASURY	-0,627	-0,580	-0,383	-0,061	0,068	0,075

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,516	-0,489	-0,436	-0,367	-0,239	-0,056	0,022	-0,014
USD SWAP	0,203	0,254	0,454	0,680	0,955	1,216	1,343	1,429
JPY SWAP	-0,055	-0,058	-0,046	-0,022	0,039	0,164	0,268	0,398
GBP SWAP	0,016	0,140	0,249	0,345	0,468	0,602	0,659	0,665
CHF SWAP	-0,733	-0,668	-0,545	-0,418	-0,255	-0,088	-0,030	-0,120

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	107,19	-0,14	1	-29	3M	100,02	-0,17
GGB 3,50%	01/23	3Y	107,52	-0,10	0	-36			
GGB 3,375%	02/25	5Y	113,54	0,09	0	-52			
GGB 1,875%	07/26	6Y	109,25	0,20	0	-74	6M	100,11	-0,25
GGB 2%	04/27	7Y	110,42	0,33	0	-61			
GGB 1,5%	06/30	10Y	107,86	0,64	0	-83			
GGB 1,875%	02/35	15Y	112,90	0,90	0	-98	12M	100,16	-0,17
GGB 4%	01/37	17Y	144,25	1,01	0	-119			
GGB 4,20%	01/42	22Y	157,69	1,11	0	-120			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

GREEK BONDS SPREAD (bps) VS							
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in				
MATURITY		GERMANY	b.p]	SPAIN	PORTUGAL	ITALY	FRANCE
5Y		83	-12	50	54	9	74
10Y		120	-42	58	59	7	96
15Y		128	-64	53	48	-4	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,17	-0,25	-0,17	-0,10	0,11	0,35	0,65	0,91	1,02

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	787	0,93	917	-14,12%
DOW JONES	30.130	0,38	28.538	5,58%
S&P 500	3.690	0,07	3.231	14,21%
NASDAQ	12.771	-0,29	8.973	42,33%
DAX	13.587	1,26	13.249	2,55%
FTSE	6.503	0,11	7.542	-13,77%
NIKKEI	26.668	0,54	23.657	12,73%
BRENT	51,07	-0,25	66	-22,62%
GOLD \$	1.878	0,30	1.517	23,83%

BOND FUTURES

	bond futures	PRICE
BUND		177,07
BOBL		135
SCHATZ		112,25
US LONG BOND		172,22
US 10Y		137,80
US 5Y		126,02
US 2Y		110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

