

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	1,224	0,36	USDJPY	103,425	0,01	EURUSD	1,1212	9,14%
EURGBP	0,902	0,30	USDGBP	0,737	-0,04	EURGBP	0,84558	6,65%
EURJPY	126,6	0,35	USDCHF	0,8886	-0,10	EURJPY	121,85	3,87%
EURCHF	1,087	0,23				EURCHF	1,0853	0,19%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,568	-0,336	-0,542	-0,519	-0,194	-0,494		
USA	(0,00 / 0,25)	USD	0,145	0,182	0,240	0,267		0,340		
JAPAN	- 0,10	JPY	-0,078	-0,066	-0,095	-0,059				
BANK OF ENGLAND	0,10	GBP	0,021	0,022	0,025	0,030				
SWITZERLAND	-0,75	CHF	-0,868	-0,811	-0,785	-0,734				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,113	0,372	0,951			1,688
GREEK TREASURY			0,109	0,651	0,910	1,021	
GERMAN TREASURY		-0,705	-0,723	-0,553	-0,366	-0,350	-0,148
JAPANESE TREAS		-0,119	-0,112	0,025	0,209	0,396	0,647
U.K TREASURY		-0,123	-0,046	0,257	0,478	0,769	0,829
ESM TREASURY		-0,625	-0,584	-0,387	-0,065	0,064	0,072

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,517	-0,492	-0,441	-0,372	-0,245	-0,061	0,016	-0,017
USD SWAP		0,197	0,255	0,456	0,689	0,956	1,220	1,345	1,433
JPY SWAP		-0,056	-0,057	-0,042	-0,018	0,044	0,176	0,284	0,423
GBP SWAP		0,014	0,131	0,241	0,334	0,454	0,583	0,639	0,643
CHF SWAP		-0,731	-0,669	-0,552	-0,428	-0,268	-0,098	-0,042	-0,143

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	107,18	-0,14	-1	-29	3M	100,02	-0,18
GGB 3,50%	01/23	3Y	107,52	-0,10	0	-36			
GGB 3,375%	02/25	5Y	113,53	0,09	0	-52			
GGB 1,875%	07/26	6Y	109,24	0,20	0	-74	6M	100,10	-0,22
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	112,86	0,90	0	-98	12M	100,16	-0,17
GGB 4%	01/37	17Y	144,20	1,01	0	-119			
GGB 4,20%	01/42	22Y	157,63	1,12	0	-120			

HELLENIC REPUBLIC T-BILLS

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	83	-12	51	53	11	74
10Y	120	-42	58	60	7	97
15Y	128	-63	53	50	-3	104

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,18	-0,22	-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	30.200	0,23	28.538	5,82%
S&P 500	3.703	0,35	3.231	14,61%
NASDAQ	12.805	0,26	8.973	42,70%
DAX	13.786	1,46	13.249	4,05%
FTSE	6.502	0,10	7.542	-13,79%
NIKKEI	26.854	0,74	23.657	13,51%
BRENT	51,44	0,29	66	-22,06%
GOLD \$	1.885	0,10	1.517	24,29%

BOND FUTURES

bond futures	PRICE
BUND	177,41
BOBL	135,1
SCHATZ	112,265
US LONG BOND	172,34
US 10Y	137,78
US 5Y	126,02
US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

