

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	1,230	0,00	USDJPY	103,125	-0,08	EURUSD	1,1212	9,69%
EURGBP	0,9	-0,31	USDGBP	0,7317	-0,30	EURGBP	0,84558	6,43%
EURJPY	126,8	-0,06	USDCHF	0,88065	-0,08	EURJPY	121,85	4,08%
EURCHF	1,083	-0,09				EURCHF	1,0853	-0,21%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,555	-0,336	-0,538	-0,523	-0,194	-0,495		
USA	(0,00 / 0,25)	USD	0,147	0,190	0,254	0,257	0,341			
JAPAN	- 0,10	JPY	-0,072	-0,059	-0,086	-0,052				
BANK OF ENGLAND	0,10	GBP	0,019	0,018	0,024	0,031				
SWITZERLAND	-0,75	CHF	-0,855	-0,804	-0,788	-0,736				

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,121	0,366	0,923			1,662
GREEK TREASURY			0,098	0,634	0,896	1,007	
GERMAN TREASURY		-0,699	-0,737	-0,569	-0,382	-0,363	-0,158
JAPANESE TREAS		-0,115	-0,109	0,021	0,220	0,405	0,651
U.K TREASURY		-0,153	-0,078	0,204	0,415	0,705	0,765
ESM TREASURY		-0,644	-0,600	-0,405	-0,078	0,053	0,060

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,526	-0,506	-0,459	-0,389	-0,261	-0,076	0,006	-0,023
USD SWAP		0,191	0,245	0,435	0,663	0,937	1,204	1,333	1,421
JPY SWAP		-0,051	-0,051	-0,039	-0,014	0,048	0,183	0,292	0,429
GBP SWAP		-0,001	0,095	0,199	0,288	0,407	0,533	0,587	0,590
CHF SWAP		-0,733	-0,673	-0,563	-0,439	-0,283	-0,113	-0,058	-0,150

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	107,14	-0,16	0	-32	3M	100,03	-0,39
GGB 3,50%	01/23	3Y	107,50	-0,12	-1	-38			
GGB 3,375%	02/25	5Y	113,53	0,08	0	-53			
GGB 1,875%	07/26	6Y	109,26	0,19	0	-75	6M	100,13	-0,26
GGB 2%	04/27	7Y	110,48	0,32	0	-62			
GGB 1,5%	06/30	10Y	108,05	0,62	0	-85			
GGB 1,875%	02/35	15Y	113,12	0,88	0	-100	12M	100,12	-0,13
GGB 4%	01/37	17Y	144,50	0,99	0	-121			
GGB 4,20%	01/42	22Y	158,09	1,10	0	-122			

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	84	-12	49	53	11	77
10Y	120	-42	59	60	9	97
15Y	128	-63	54	51	-2	105

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,26	-0,13	-0,12	0,10	0,34	0,63	0,90	1,01

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	808	-0,16	917	-11,91%
DOW JONES	30.410	0,24	28.538	6,56%
S&P 500	3.732	0,13	3.231	15,51%
NASDAQ	12.870	0,15	8.973	43,43%
DAX	13.719	-0,31	13.249	3,55%
FTSE	6.457	-1,51	7.542	-14,38%
NIKKEI	27.444	-0,45	23.657	16,01%
BRENT	51,37	-0,50	66	-22,17%
GOLD \$	1.893	-0,06	1.517	24,80%

BOND FUTURES

bond futures	PRICE
BUND	177,64
BOBL	135,18
SCHATZ	112,275
US LONG BOND	172,78
US 10Y	137,95
US 5Y	126,14
US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

