

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	1,225	-0,11	USDJPY	103,525	0,43	EURUSD	1,1212	9,29%
EURGBP	0,9065	0,39	USDGBP	0,73975	0,49	EURGBP	0,84558	7,21%
EURJPY	126,87	0,30	USDCHF	0,88485	0,05	EURJPY	121,85	4,12%
EURCHF	1,0843	-0,08				EURCHF	1,0853	-0,09%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,575	-0,336	-0,540	-0,525	-0,194	-0,499	
USA	(0,00 / 0,25)	USD	0,158	0,186	0,236	0,256		0,333	
JAPAN	- 0,10	JPY	-0,095	-0,073	-0,098	-0,060			
BANK OF ENGLAND	0,10	GBP	0,026	0,035	0,046	0,042			
SWITZERLAND	-0,75	CHF	-0,835	-0,803	-0,785	-0,739			

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,119	0,377	0,933			1,682
GREEK TREASURY		0,082	0,650	0,897	0,993	
GERMAN TREASURY	-0,719	-0,736	-0,556	-0,371	-0,345	-0,142
JAPANESE TREAS	-0,124	-0,122	0,010	0,198	0,389	0,630
U.K TREASURY	-0,070	-0,024	0,271	0,488	0,771	0,829
ESM TREASURY	-0,642	-0,600	-0,396	-0,071	0,062	0,072

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,523	-0,510	-0,456	-0,382	-0,250	-0,065	0,015	-0,010
USD SWAP	0,196	0,253	0,446	0,669	0,940	1,202	1,329	1,415
JPY SWAP	-0,054	-0,056	-0,048	-0,026	0,031	0,150	0,245	0,364
GBP SWAP	0,024	0,144	0,248	0,338	0,458	0,585	0,637	0,636
CHF SWAP	-0,749	-0,690	-0,573	-0,448	-0,280	-0,115	-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)	HELLENIC REPUBLIC T-BILLS		Tenor	LAST MID PRICE	MID YIELD
GGB 4,375%	8/22	2Y	107,32	-0,16	2	-32		3M	100,02	-0,16		
GGB 3,50%	01/23	3Y	107,63	-0,12	3	-38						
GGB 3,375%	02/25	5Y	113,72	0,06	5	-54						
GGB 1,875%	07/26	6Y	109,43	0,18	5	-76		6M	100,10	-0,21		
GGB 2%	04/27	7Y	110,54	0,32	6	-62						
GGB 1,5%	06/30	10Y	107,87	0,64	6	-83						
GGB 1,875%	02/35	15Y	113,07	0,89	6	-99		12M	100,15	-0,15		
GGB 4%	01/37	17Y	144,77	0,98	6	-122						
GGB 4,20%	01/42	22Y	158,56	1,08	5	-123						

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	82	-13	50	55	10	73
10Y	121	-41	60	61	9	97
15Y	127	-64	53	50	-3	103

GREECE SOVEREIGN YIELD CURVE

Maturity	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,16	-0,21	-0,15	-0,12	0,08	0,33	0,65	0,90	0,99

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		796	0,62	917	-13,23%				
DOW JONES		30.303	0,49	28.538	6,19%		BUND	177,44	
S&P 500		3.722	0,58	3.231	15,21%		BOBL	135,17	
NASDAQ		12.765	0,84	8.973	42,26%		SCHATZ	112,3	
DAX		13.733	0,48	13.249	3,65%				
FTSE		6.586	0,54	7.542	-12,67%		US LONG BOND	172,50	
NIKKEI		26.763	-0,16	23.657	13,13%		US 10Y	137,81	
BRENT		51,39	-0,21	66	-22,14%		US 5Y	126,00	
GOLD \$		1.881	-0,26	1.517	23,97%		US 2Y	110,46	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

