

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	1,221	-0,36	USDJPY	103,54	0,22	EURUSD	1,1212	8,93%
EURGBP	0,9206	1,36	USDGBP	0,7537	1,96	EURGBP	0,84558	8,87%
EURJPY	126,46	-0,15	USDCHF	0,88535	0,24	EURJPY	121,85	3,78%
EURCHF	1,0813	-0,14				EURCHF	1,0853	-0,36%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,560	-0,336	-0,537	-0,520	-0,194	-0,498
USA	(0,00 / 0,25)	USD	0,144	0,190	0,236	0,259		0,334
JAPAN	- 0,10	JPY	-0,082	-0,069	-0,096	-0,062		
BANK OF ENGLAND	0,10	GBP	0,022	0,023	0,037	0,034		
SWITZERLAND	-0,75	CHF	-0,852	-0,808	-0,786	-0,739		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,113	0,357	0,908			1,657
GREEK TREASURY		0,094	0,649	0,904	1,002	
GERMAN TREASURY	-0,741	-0,771	-0,607	-0,429	-0,407	-0,206
JAPANESE TREAS	-0,127	-0,123	0,011	0,192	0,388	0,636
U.K TREASURY	-0,127	-0,090	0,185	0,394	0,672	0,729
ESM TREASURY	-0,647	-0,617	-0,437	-0,117	0,012	0,019

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,527	-0,518	-0,478	-0,415	-0,292	-0,111	-0,034	-0,064
USD SWAP	0,194	0,242	0,426	0,643	0,910	1,174	1,301	1,389
JPY SWAP	-0,056	-0,060	-0,051	-0,030	0,029	0,151	0,250	0,375
GBP SWAP	-0,002	0,093	0,190	0,275	0,388	0,512	0,560	0,557
CHF SWAP	-0,748	-0,700	-0,593	-0,473	-0,315	-0,148	-0,090	-0,180

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	107,24	-0,13	-1	-28	3M	100,03	-0,20
GGB	3,50%	01/23	3Y	107,57	-0,09	-1	-35			
GGB	3,375%	02/25	5Y	113,65	0,08	0	-53			
GGB	1,875%	07/26	6Y	109,36	0,19	0	-75	6M	100,09	-0,20
GGB	2%	04/27	7Y	110,45	0,33	0	-61			
GGB	1,5%	06/30	10Y	107,90	0,64	0	-83			
GGB	1,875%	02/35	15Y	113,00	0,89	-1	-99	12M	100,15	-0,15
GGB	4%	01/37	17Y	144,60	0,99	0	-121			
GGB	4,20%	01/42	22Y	158,16	1,10	0	-122			

GREEK BONDS SPREAD(in bp) VS

	GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	87	-9	53	57	11	78
10Y	126	-36	63	64	10	101
15Y	133	-58	57	53	-1	109

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,20	-0,20	-0,15	-0,09	0,09	0,34	0,65	0,90	1,00

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	778	-2,77	917	-15,17%				
DOW JONES	30.179	-0,41	28.538	5,75%	BUND		178,32	
S&P 500	3.709	-0,35	3.231	14,81%	BOBL		135,41	
NASDAQ	12.756	-0,07	8.973	42,16%	SCHATZ		112,345	
DAX	13.346	-2,09	13.249	0,73%				
FTSE	6.463	-1,01	7.542	-14,31%	US LONG BOND		173,00	
NIKKEI	26.714	-0,18	23.657	12,92%	US 10Y		138,03	
BRENT	50,41	-3,54	66	-23,62%	US 5Y		126,10	
GOLD \$	1.895	0,72	1.517	24,91%	US 2Y		110,49	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

