

FOREIGN EXCHANGE

	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%)	
SPOT									
EURUSD	1,221	-0,24	USDJPY	103,405	0,10	EURUSD	1,1212	8,94%	
EURGBP	0,9085	-0,09	USDGBP	0,74385	0,16	EURGBP	0,84558	7,45%	
EURJPY	126,31	-0,15	USDCHF	0,88705	0,16	EURJPY	121,85	3,66%	
EURCHF	1,0835	-0,11				EURCHF	1,0853	-0,16%	

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		0,119	0,375	0,930			1,664
GREEK TREASURY			0,110	0,651	0,917	1,020	
GERMAN TREASURY		-0,744	-0,764	-0,586	-0,405	-0,382	-0,179
JAPANESE TREAS		-0,126	-0,118	0,010	0,192	0,386	0,632
U.K TREASURY		-0,090	-0,065	0,219	0,436	0,722	0,779
ESM TREASURY		-0,643	-0,606	-0,406	-0,084	0,044	0,053

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,512	-0,461	-0,390	-0,260	-0,078	0,000	-0,032
USD SWAP		0,197	0,251	0,447	0,664	0,931	1,188	1,312	1,395
JPY SWAP		-0,058	-0,060	-0,051	-0,029	0,030	0,152	0,254	0,381
GBP SWAP		0,000	0,100	0,210	0,304	0,425	0,552	0,603	0,602
CHF SWAP		-0,746	-0,689	-0,572	-0,450	-0,288	-0,120	-0,063	-0,153

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	107,23	-0,13	-1	-28	3M	100,03	-0,21
GGB 3,50%	01/23	3Y	107,55	-0,09	0	-35			
GGB 3,375%	02/25	5Y	113,59	0,09	0	-52			
GGB 1,875%	07/26	6Y	109,26	0,20	0	-74	6M	100,09	-0,20
GGB 2%	04/27	7Y	110,41	0,33	-1	-61			
GGB 1,5%	06/30	10Y	107,88	0,64	-1	-83			
GGB 1,875%	02/35	15Y	112,83	0,90	0	-98	12M	100,15	-0,15
GGB 4%	01/37	17Y	144,26	1,01	0	-119			
GGB 4,20%	01/42	22Y	157,74	1,11	0	-120			

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	87	-8	53	58	11	78
10Y	124	-38	60	62	8	99
15Y	132	-59	56	52	-1	108

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,20	-0,15	-0,09	0,11	0,35	0,65	0,92	1,02

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	784	1,91	917	-14,47%					
DOW JONES	30.216	0,12	28.538	5,88%		BUND	177,92		
S&P 500	3.695	-0,39	3.231	14,36%		BOBL	135,35		
NASDAQ	12.743	-0,10	8.973	42,01%		SCHATZ	112,335		
DAX	13.412	1,25	13.249	1,23%					
FTSE	6.441	0,38	7.542	-14,60%		US LONG BOND	172,78		
NIKKEI	26.436	-1,04	23.657	11,75%		US 10Y	137,86		
BRENT	50,04	-1,71	66	-24,18%		US 5Y	126,01		
GOLD \$	1.871	-0,30	1.517	23,35%		US 2Y	110,47		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

