

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	1,180	-0,11	USDJPY	106,695	-0,22	EURUSD	1,1212	5,26%
EURGBP	0,9029	-0,13	USDGBP	0,76505	-0,04	EURGBP	0,84558	6,78%
EURJPY	125,92	-0,33	USDCHF	0,91075	0,10	EURJPY	121,85	3,34%
EURCHF	1,0748	0,00				EURCHF	1,0853	-0,97%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,519	-0,336	-0,481	-0,433	-0,194
USA	(0,00 / 0,25)	USD	0,158	0,222	0,265	0,337	0,458
JAPAN	- 0,10	JPY	-0,080	-0,057	-0,051	-0,019	
BANK OF ENGLAND	0,10	GBP	0,062	0,075	0,068	0,125	
SWITZERLAND	-0,75	CHF	-0,781	-0,744	-0,705	-0,651	

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,155	0,301	0,691			1,403
GREEK TREASURY		0,469	1,122	1,295	1,502	
GERMAN TREASURY	-0,645	-0,627	-0,421	-0,220	-0,188	0,013
JAPANESE TREAS	-0,109	-0,068	0,051	0,268	0,436	0,621
U.K TREASURY	-0,012	-0,015	0,241	0,489	0,664	0,792
ESM TREASURY	-0,520	-0,457	-0,195	0,113	0,272	0,296

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,426	-0,395	-0,345	-0,277	-0,156	0,022	0,092	0,050
USD SWAP	0,252	0,252	0,344	0,486	0,670	0,854	0,944	0,991
JPY SWAP	-0,018	-0,030	-0,023	0,002	0,058	0,174	0,264	0,362
GBP SWAP	0,125	0,158	0,235	0,312	0,414	0,520	0,563	0,576
CHF SWAP	-0,650	-0,593	-0,496	-0,388	-0,250	-0,098	-0,070	-0,168

HELLENIC REPUBLIC BONDS

HELLENIC REPUBLIC T-BILLS

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)	T-BILLS	
GGB 4,375%	8/22	2Y	108,31	0,12	1	-4	3M	100,01	-0,03
GGB 3,50%	01/23	3Y	108,10	0,18	1	-8			
GGB 3,375%	02/25	5Y	112,99	0,45	1	-16			
GGB 1,875%	07/26	6Y	107,43	0,60	0	-35	6M	100,00	-0,01
GGB 2%	04/27	7Y	107,69	0,81	0	-13			
GGB 1,5%	06/30	10Y	103,58	1,11	0	-36			
GGB 1,875%	02/35	15Y	107,87	1,28	1	-60	12M	99,94	0,07
GGB 4%	01/37	17Y	136,43	1,49	2	-71			
GGB 4,20%	01/42	22Y	147,18	1,59	1	-73			

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	110	15	65	60	-3	98
10Y	154	-8	74	73	9	125
15Y	152	-40	62	56	-14	124

GREECE SOVEREIGN YIELD CURVE

Maturity	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	-0,01	0,07	0,21	0,47	0,85	1,12	1,30	1,50

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	633	-0,70	917	-30,99%		
DOW JONES	27.897	-0,29	28.538	-2,25%	BUND	175,66
S&P 500	3.373	-0,20	3.231	4,41%	BOBL	134,55
NASDAQ	11.043	0,27	8.973	23,06%	SCHATZ	112
DAX	12.816	-1,37	13.249	-3,27%		
FTSE	6.040	-2,35	7.542	-19,91%	US LONG BOND	178,38
NIKKEI	23.289	0,17	23.657	-1,55%	US 10Y	139,14
BRENT	44,61	-0,78	66	-32,41%	US 5Y	125,69
GOLD \$	1.948	-0,31	1.517	28,39%	US 2Y	110,38

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

