

FOREIGN EXCHANGE

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	1,188	0,03	USDJPY	103,685	0,33	EURUSD	1,1212	5,94%
EURGBP	0,9037	0,04	USDGBP	0,76085	0,07	EURGBP	0,84558	6,88%
EURJPY	123,16	0,36	USDCHF	0,89955	-0,07	EURJPY	121,85	1,07%
EURCHF	1,0685	-0,04				EURCHF	1,0853	-1,55%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,533	-0,336	-0,513	-0,512	-0,194	-0,483
USA (0,00 / 0,25)	USD 0,128	0,172	0,206	0,243		0,333
JAPAN - 0,10	JPY -0,097	-0,077	-0,102	-0,062		
BANK OF ENGLAND 0,10	GBP 0,044	0,044	0,045	0,066		
SWITZERLAND -0,75	CHF -0,805	-0,788	-0,766	-0,730		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,149	0,345	0,802			1,577
GREEK TREASURY		0,197	0,751	0,983	1,056	
GERMAN TREASURY	-0,785	-0,814	-0,641	-0,442	-0,417	-0,219
JAPANESE TREAS	-0,132	-0,110	0,021	0,229	0,395	0,634
U.K TREASURY	-0,056	-0,059	0,239	0,478	0,763	0,817
ESM TREASURY	-0,655	-0,623	-0,382	-0,051	0,106	0,130

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,528	-0,541	-0,493	-0,418	-0,283	-0,089	-0,008	-0,032
USD SWAP	0,205	0,271	0,412	0,591	0,822	1,059	1,177	1,248
JPY SWAP	-0,055	-0,059	-0,049	-0,026	0,034	0,157	0,256	0,374
GBP SWAP	0,029	0,102	0,202	0,296	0,423	0,554	0,611	0,623
CHF SWAP	-0,745	-0,714	-0,613	-0,501	-0,351	-0,180	-0,135	-0,223

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)	Tenor	LAST MID PRICE	MID YIELD
GGB 4,375%	8/22	2Y	107,64	-0,06	-3	-21	3M	100,05	-0,22
GGB 3,50%	01/23	3Y	107,86	-0,04	-4	-30			
GGB 3,375%	02/25	5Y	113,56	0,18	-5	-43			
GGB 1,875%	07/26	6Y	108,85	0,31	-6	-63	6M	100,06	-0,13
GGB 2%	04/27	7Y	110,11	0,41	-6	-53			
GGB 1,5%	06/30	10Y	107,00	0,74	-7	-73			
GGB 1,875%	02/35	15Y	112,04	0,97	-6	-91	12M	100,10	-0,12
GGB 4%	01/37	17Y	144,01	1,04	-6	-116			
GGB 4,20%	01/42	22Y	157,45	1,14	-6	-118			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	101	57	64	14	91
10Y	139	68	70	14	113
15Y	143	60	57	2	119

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,13	-0,12	0,21	0,20	0,42	0,75	0,98	1,06

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	607	3,15	917	-33,85%		
DOW JONES	28.323	-0,24	28.538	-0,75%	BUND	176,39
S&P 500	3.509	-0,03	3.231	8,62%	BOBL	135,85
NASDAQ	11.895	0,04	8.973	32,57%	SCHATZ	112,44
DAX	12.709	1,83	13.249	-4,08%		
FTSE	5.992	1,39	7.542	-20,55%	US LONG BOND	173,56
NIKKEI	24.840	2,12	23.657	5,00%	US 10Y	138,70
BRENT	40,34	2,26	66	-38,88%	US 5Y	125,73
GOLD \$	1.960	0,43	1.517	29,18%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

