

FOREIGN EXCHANGE

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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	1,174	0,22	USDJPY	105,645	0,34	EURUSD	1,1212	4,73%
EURGBP	0,9063	0,07	USDGBP	0,77175	-0,16	EURGBP	0,84558	7,18%
EURJPY	124,05	0,54	USDCHF	0,91755	-0,31	EURJPY	121,85	1,80%
EURCHF	1,0774	-0,13				EURCHF	1,0853	-0,73%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,528	-0,336	-0,505	-0,473	-0,194	-0,449
USA (0,00 / 0,25)	USD 0,140	0,180	0,234	0,245		0,358
JAPAN - 0,10	JPY -0,081	-0,077	-0,104	-0,054		
BANK OF ENGLAND 0,10	GBP 0,045	0,051	0,056	0,079		
SWITZERLAND -0,75	CHF -0,798	-0,760	-0,771	-0,724		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,131	0,286	0,714			1,518
GREEK TREASURY		0,431	0,976	1,128	1,214	
GERMAN TREASURY	-0,714	-0,727	-0,533	-0,333	-0,302	-0,095
JAPANESE TREAS	-0,125	-0,108	0,027	0,251	0,405	0,619
U.K TREASURY	-0,033	-0,054	0,259	0,499	0,788	0,833
ESM TREASURY	-0,605	-0,551	-0,278	0,037	0,206	0,231

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,489	-0,488	-0,438	-0,365	-0,235	-0,047	0,031	0,003
USD SWAP	0,217	0,246	0,360	0,520	0,739	0,969	1,087	1,159
JPY SWAP	-0,048	-0,054	-0,046	-0,021	0,041	0,164	0,262	0,373
GBP SWAP	0,063	0,113	0,204	0,293	0,416	0,546	0,604	0,618
CHF SWAP	-0,734	-0,695	-0,603	-0,495	-0,348	-0,190	-0,153	-0,238

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	107,71	0,12	0	-3	3M	100,00	0,00
GGB 3,50%	01/23	3Y	107,71	0,16	0	-10			
GGB 3,375%	02/25	5Y	112,75	0,42	0	-19			
GGB 1,875%	07/26	6Y	107,94	0,48	0	-46	6M	100,05	-0,09
GGB 2%	04/27	7Y	108,65	0,65	0	-29			
GGB 1,5%	06/30	10Y	104,88	0,97	-1	-50			
GGB 1,875%	02/35	15Y	110,02	1,11	-1	-77	12M	100,05	-0,06
GGB 4%	01/37	17Y	141,26	1,20	-1	-100			
GGB 4,20%	01/42	22Y	152,76	1,34	-1	-97			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	116	74	68	26	105
10Y	151	74	75	19	123
15Y	146	58	54	-4	121

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	-0,09	-0,06	0,21	0,43	0,66	0,98	1,13	1,21

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	630	0,72	917	-31,28%		
DOW JONES	27.683	-0,48	28.538	-3,00%	BUND	174,64
S&P 500	3.348	-0,96	3.231	3,63%	BOBL	135,28
NASDAQ	11.075	-2,22	8.973	23,43%	SCHATZ	112,31
DAX	12.739	0,40	13.249	-3,85%		
FTSE	5.917	0,25	7.542	-21,55%	US LONG BOND	175,19
NIKKEI	23.312	1,23	23.657	-1,46%	US 10Y	139,34
BRENT	40,15	2,24	66	-39,17%	US 5Y	125,95
GOLD \$	1.896	-0,21	1.517	24,98%	US 2Y	110,46

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

