

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	1,176	-0,09	USDJPY	105,995	0,03	EURUSD	1,1212	4,89%
EURGBP	0,911	-0,03	USDGBP	0,77465	0,06	EURGBP	0,84558	7,74%
EURJPY	124,66	-0,07	USDCHF	0,91805	0,17	EURJPY	121,85	2,30%
EURCHF	1,0797	0,08				EURCHF	1,0853	-0,52%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,540	-0,336	-0,508	-0,488	-0,194	-0,463
USA (0,00 / 0,25)	USD 0,140	0,170	0,230	0,239		0,344
JAPAN - 0,10	JPY -0,082	-0,070	-0,099	-0,047		
BANK OF ENGLAND 0,10	GBP 0,046	0,056	0,054	0,074		
SWITZERLAND -0,75	CHF -0,801	-0,758	-0,762	-0,721		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,149	0,334	0,772			1,565
GREEK TREASURY		0,360	0,897	1,043	1,135	
GERMAN TREASURY	-0,699	-0,705	-0,507	-0,312	-0,285	-0,080
JAPANESE TREAS	-0,105	-0,105	0,038	0,257	0,400	0,631
U.K TREASURY	-0,013	-0,018	0,301	0,543	0,829	0,875
ESM TREASURY	-0,611	-0,546	-0,267	0,050	0,217	0,237

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,499	-0,490	-0,429	-0,350	-0,215	-0,027	0,051	0,023
USD SWAP	0,222	0,276	0,411	0,578	0,802	1,029	1,144	1,212
JPY SWAP	-0,043	-0,046	-0,039	-0,016	0,045	0,167	0,265	0,378
GBP SWAP	0,061	0,128	0,228	0,323	0,453	0,583	0,642	0,652
CHF SWAP	-0,744	-0,693	-0,600	-0,483	-0,328	-0,153	-0,113	-0,200

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	107,77	0,06	-3	-9	3M	100,02	-0,07
GGB 3,50%	01/23	3Y	107,79	0,11	-2	-15			
GGB 3,375%	02/25	5Y	113,05	0,34	-4	-27			
GGB 1,875%	07/26	6Y	108,44	0,39	-5	-55	6M	100,07	-0,13
GGB 2%	04/27	7Y	109,24	0,55	-4	-39			
GGB 1,5%	06/30	10Y	105,63	0,89	-4	-58			
GGB 1,875%	02/35	15Y	111,21	1,03	-5	-85	12M	100,01	-0,01
GGB 4%	01/37	17Y	142,67	1,12	-4	-108			
GGB 4,20%	01/42	22Y	154,73	1,26	-4	-106			

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	107	12	69	66	21	96
10Y	140	-22	69	69	13	114
15Y	136	-56	52	49	-11	112

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,07	-0,13	-0,01	0,21	0,36	0,57	0,90	1,04	1,14

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	647	0,75	917	-29,47%		
DOW JONES	28.303	1,91	28.538	-0,82%	BUND	174,3
S&P 500	3.419	1,74	3.231	5,83%	BOBL	135,15
NASDAQ	11.365	1,88	8.973	26,65%	SCHATZ	112,275
DAX	13.008	0,62	13.249	-1,82%		
FTSE	5.967	0,35	7.542	-20,88%	US LONG BOND	174,00
NIKKEI	23.647	0,96	23.657	-0,04%	US 10Y	138,83
BRENT	42,57	1,38	66	-35,50%	US 5Y	125,70
GOLD \$	1.892	0,28	1.517	24,72%	US 2Y	110,41

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

