

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	1,103	0,26	USDJPY	108,665	-0,86	EURUSD	1,1212	-1,63%
EURGBP	0,8568	0,38	USDGBP	0,77685	0,10	EURGBP	0,84558	1,33%
EURJPY	119,86	-0,59	USDCHF	0,96355	-0,43	EURJPY	121,85	-1,64%
EURCHF	1,0628	-0,17				EURCHF	1,0853	-2,07%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,479	-0,336	-0,423	-0,371	-0,194	-0,306
USA (1,50 / 1,75)	USD 1,603	1,619	1,613	1,590		1,610
JAPAN - 0,10	JPY -0,094	-0,062	-0,066	-0,033		
BANK OF ENGLAND 0,75	GBP 0,713	0,717	0,727	0,748		
SWITZERLAND -0,75	CHF -0,801	-0,762	-0,731	-0,700		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,978	0,982	1,180			1,680
GREEK TREASURY		0,655	1,394	1,868	1,967	
GERMAN TREASURY	-0,773	-0,765	-0,603	-0,497	-0,357	-0,150
JAPANESE TREAS	-0,248	-0,255	-0,153	0,028	0,158	0,288
U.K TREASURY	0,273	0,294	0,409	0,623	0,791	0,886
ESM TREASURY	-0,557	-0,486	-0,334	-0,043	0,067	0,121

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,417	-0,426	-0,379	-0,312	-0,181	0,012	0,119	0,130
USD SWAP	1,181	0,980	0,998	1,042	1,121	1,219	1,274	1,291
JPY SWAP	-0,092	-0,152	-0,165	-0,151	-0,093	0,003	0,076	0,157
GBP SWAP	0,618	0,542	0,541	0,558	0,599	0,660	0,682	0,667
CHF SWAP	-0,771	-0,813	-0,768	-0,683	-0,548	-0,343	-0,263	-0,273

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	109,81	0,29	6	14	3M	100,02	-0,09
GGB 3,50%	01/23	3Y	108,91	0,41	9	15			
GGB 3,45%	04/24	4Y	111,44	0,61	13	12			
GGB 1,875%	07/26	6Y	105,54	0,98	17	4	6M	100,02	-0,04
GGB 3,875%	03/29	10Y	121,19	1,36	14	-7			
GGB 1,875%	02/35	15Y	100,43	1,84	10	-7	12M	100,01	-0,01
GGB 4%	01/37	17Y	129,63	1,93	9	-27			
GGB 4,20%	01/42	22Y	138,70	2,00	9				

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	142	82	65	9	122
10Y	200	105	97	24	169
15Y	237	119	122	28	194

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,09	-0,04	-0,01	0,29	0,61	0,98	1,36	1,84	1,93

STOCK MARKETS-BOND FUTURES

STOCK MARKETS	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)	BOND FUTURES	PRICE
ATHENS GENERAL INDEX	738	-4,06	917	-19,56%		
DOW JONES	25.767	-4,42	28.538	-9,71%	BUND	177,31
S&P 500	2.979	-4,42	3.231	-7,81%	BOBL	135,59
NASDAQ	8.566	-4,61	8.973	-4,53%	SCHATZ	112,3
DAX	11.882	-3,93	13.249	-10,32%		
FTSE	6.561	-3,46	7.542	-13,01%	US LONG BOND	170,44
NIKKEI	21.143	-3,67	23.657	-10,63%	US 10Y	134,36
BRENT	50,74	-2,76	66	-23,12%	US 5Y	121,89
GOLD \$	1.636	-0,52	1.517	7,87%	US 2Y	108,78

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

