

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	1,081	0,21	USDJPY	111,685	-0,37	EURUSD	1,1212	-3,60%
EURGBP	0,8374	0,04	USDGBP	0,7747	-0,19	EURGBP	0,84558	-0,97%
EURJPY	120,73	-0,15	USDCHF	0,98225	-0,21	EURJPY	121,85	-0,92%
EURCHF	1,0616	0,04				EURCHF	1,0853	-2,18%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,467	-0,336	-0,402	-0,353	-0,194	-0,288
USA	(1,50 / 1,75)	USD	1,639	1,689	1,696	1,699		1,769
JAPAN	- 0,10	JPY	-0,096	-0,063	-0,065	-0,016		
BANK OF ENGLAND	0,75	GBP	0,711	0,731	0,754	0,803		
SWITZERLAND	-0,75	CHF	-0,785	-0,745	-0,709	-0,674		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,369	1,334	1,483			1,926
GREEK TREASURY		0,314	0,971	1,512	1,618	
GERMAN TREASURY	-0,640	-0,624	-0,450	-0,338	-0,196	0,018
JAPANESE TREAS	-0,162	-0,161	-0,056	0,101	0,229	0,352
U.K TREASURY	0,509	0,456	0,569	0,784	0,936	1,031
ESM TREASURY	-0,515	-0,426	-0,285	0,025	0,137	0,195

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,377	-0,368	-0,319	-0,253	-0,120	0,084	0,197	0,215
USD SWAP	1,531	1,338	1,326	1,354	1,422	1,513	1,564	1,579
JPY SWAP	-0,034	-0,070	-0,078	-0,057	0,002	0,098	0,168	0,247
GBP SWAP	0,743	0,689	0,692	0,705	0,744	0,803	0,825	0,811
CHF SWAP	-0,735	-0,765	-0,701	-0,612	-0,465	-0,256	-0,168	-0,188

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	110,35	0,11	-1	-4	3M	100,02	-0,08
GGB 3,50%	01/23	3Y	109,74	0,16	-1	-10			
GGB 3,45%	04/24	4Y	112,86	0,29	-1	-20			
GGB 1,875%	07/26	6Y	107,88	0,62	0	-32	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	125,17	0,96	0	-47			
GGB 1,875%	02/35	15Y	105,01	1,50	-1	-41	12M	99,96	0,04
GGB 4%	01/37	17Y	135,34	1,60	-1	-60			
GGB 4,20%	01/42	22Y	145,32	1,71	-1				

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	94	-1	59	48	3	81
10Y	142	-20	76	75	6	119
15Y	185	-6	97	106	17	150

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,08	-0,03	0,04	0,11	0,29	0,62	0,96	1,50	1,60

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	913	-0,41	917	-0,43%			
DOW JONES	29.220	-0,44	28.538	2,39%		BUND	175,25
S&P 500	3.373	-0,38	3.231	4,40%		BOBL	134,8
NASDAQ	9.751	-0,67	8.973	8,67%		SCHATZ	112,035
DAX	13.606	-0,43	13.249	2,69%			
FTSE	7.401	-0,47	7.542	-1,86%		US LONG BOND	164,78
NIKKEI	23.387	-0,39	23.657	-1,14%		US 10Y	131,73
BRENT	58,59	-1,21	66	-11,23%		US 5Y	120,20
GOLD \$	1.633	0.85	1.517	7.67%		US 2Y	108.07

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

