

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	1,215	0,21	USDJPY	104,015	-0,17	EURUSD	1,1212	8,34%
EURGBP	0,9113	1,00	USDGBP	0,75015	0,79	EURGBP	0,84558	7,77%
EURJPY	126,36	0,06	USDCHF	0,88875	-0,36	EURJPY	121,85	3,70%
EURCHF	1,0796	-0,13				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 -0,545	-0,336	-0,532	-0,512	-0,194	-0,490
USA (0,00 / 0,25)	USD 0,152	0,189	0,226	0,256		0,337
JAPAN - 0,10	JPY -0,109	-0,091	-0,103	-0,062		
BANK OF ENGLAND 0,10	GBP 0,034	0,047	0,035	0,052		
SWITZERLAND -0,75	CHF -0,838	-0,799	-0,786	-0,733		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,145	0,399	0,939			1,699
GREEK TREASURY		0,066	0,637	0,904	0,982	
GERMAN TREASURY	-0,757	-0,776	-0,577	-0,378	-0,347	-0,154
JAPANESE TREAS	-0,129	-0,106	0,023	0,205	0,390	0,654
U.K TREASURY	-0,066	-0,016	0,302	0,534	0,823	0,874
ESM TREASURY	-0,651	-0,615	-0,392	-0,055	0,084	0,098

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,528	-0,525	-0,470	-0,389	-0,249	-0,057	0,027	0,010
USD SWAP	0,210	0,273	0,463	0,680	0,942	1,202	1,329	1,413
JPY SWAP	-0,050	-0,050	-0,039	-0,015	0,045	0,163	0,254	0,369
GBP SWAP	0,027	0,134	0,247	0,348	0,481	0,619	0,675	0,686
CHF SWAP	-0,740	-0,680	-0,565	-0,440	-0,275	-0,108	-0,058	-0,148

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	107,43	-0,14	0	-29	3M	100,04	-0,22
GGB 3,50%	01/23	3Y	107,75	-0,11	0	-37			
GGB 3,375%	02/25	5Y	113,89	0,05	0	-56			
GGB 1,875%	07/26	6Y	109,59	0,16	0	-78	6M	100,07	-0,18
GGB 2%	04/27	7Y	110,80	0,29	0	-65			
GGB 1,5%	06/30	10Y	108,02	0,63	0	-84			
GGB 1,875%	02/35	15Y	113,02	0,89	0	-99	12M	100,11	-0,15
GGB 4%	01/37	17Y	145,09	0,97	0	-123			
GGB 4,20%	01/42	22Y	158,87	1,07	0	-124			

GREEK BONDS SPREAD(in bp) VS

CREDIT BOND SPREAD (in bp) VS								
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)					
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE	
5Y		84	-11	46	51	3	73	
10Y		121	-41	58	62	2	97	
15Y		128	-63	53	51	-9	106	

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,18	-0,15	-0,11	0,07	0,30	0,64	0,90	0,98

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	793	1,04	917	-13,51%		
DOW JONES	30.143	-0,25	28.538	5,62%	BUND	175,33
S&P 500	3.699	0,88	3.231	14,49%	BOBL	135,53
NASDAQ	12.495	0,25	8.973	39,25%	SCHATZ	112,355
DAX	13.256	-0,33	13.249	0,05%		
FTSE	6.553	0,04	7.542	-13,11%	US LONG BOND	171,31
NIKKEI	26.547	-0,76	23.657	12,22%	US 10Y	138,05
BRENT	48,81	-0,89	66	-26,05%	US 5Y	125,57
GOLD \$	1.844	0,27	1.517	21,55%	US 2Y	110,43

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

