

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	1,084	-0,18	USDJPY	107,375	-0,25	EURUSD	1,1212	-3,30%
EURGBP	0,8747	0,17	USDGBP	0,80675	0,32	EURGBP	0,84558	3,44%
EURJPY	116,42	-0,46	USDCHF	0,9697	0,19	EURJPY	121,85	-4,46%
EURCHF	1,0514	-0,01				EURCHF	1,0853	-3,13%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,434	-0,336	-0,243	-0,195	-0,194	-0,105
USA (0,00 / 0,25)	USD 0,673	0,952	1,109	1,103		0,982
JAPAN - 0,10	JPY -0,069	-0,036	-0,004	0,022		
BANK OF ENGLAND 0,10	GBP 0,254	0,480	0,660	0,724		
SWITZERLAND -0,75	CHF -0,721	-0,666	-0,586	-0,530		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,195	0,336	0,599			1,200
GREEK TREASURY		1,732	2,226	2,232	2,283	
GERMAN TREASURY	-0,672	-0,644	-0,468	-0,333	-0,218	-0,054
JAPANESE TREAS	-0,117	-0,093	0,022	0,246	0,360	0,487
U.K TREASURY	0,073	0,177	0,310	0,508	0,628	0,675
ESM TREASURY	-0,306	-0,236	-0,049	0,224	0,339	0,348

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,206	-0,250	-0,224	-0,167	-0,061	0,094	0,140	0,054
USD SWAP	0,555	0,398	0,460	0,556	0,669	0,762	0,806	0,826
JPY SWAP	-0,008	-0,043	-0,044	-0,023	0,042	0,155	0,234	0,311
GBP SWAP	0,579	0,462	0,485	0,513	0,548	0,568	0,550	0,480
CHF SWAP	-0,628	-0,645	-0,546	-0,428	-0,263	-0,115	-0,099	-0,185

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	106,82	1,31	-12	115	3M	99,92	0,28
GGB 3,50%	01/23	3Y	105,16	1,58	-10	132			
GGB 3,45%	04/24	4Y	106,71	1,68	-7	119			
GGB 1,875%	07/26	6Y	100,00	1,87	-2	93	6M	99,85	0,39
GGB 2%	04/27	7Y	99,22	2,12	0	123			
GGB 3,875%	03/29	9Y	113,50	2,19	-2	75			
GGB 1,875%	02/35	15Y	96,09	2,19	-4	28	12M	99,79	0,23
GGB 4%	01/37	17Y	124,22	2,25	-2	5			
GGB 4,20%	01/42	22Y	131,01	2,36	-4				

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	238	143	137	112	21	201
10Y	269	107	136	119	27	217
15Y	257	66	104	101	-4	192

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,39	0,23	1,6	1,73	2,12	2,23	2,23	2,28

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	597	-1,56	917	-34,86%		
DOW JONES	23.650	-2,44	28.538	-17,13%	BUND	172,53
S&P 500	2.823	-1,79	3.231	-12,62%	BOBL	135,12
NASDAQ	8.561	-1,03	8.973	-4,59%	SCHATZ	112,135
DAX	10.464	-1,98	13.249	-21,02%		
FTSE	5.726	-1,49	7.542	-24,08%	US LONG BOND	181,38
NIKKEI	19.281	-1,97	23.657	-18,50%	US 10Y	139,23
BRENT	22,02	-13,88	66	-66,64%	US 5Y	125,52
GOLD \$	1.693	-0,16	1.517	11,60%	US 2Y	110,20

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

