

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	1,087	-0,04	USDJPY	106,53	-0,14	EURUSD	1,1212	-3,05%
EURGBP	0,8685	-0,39	USDGBP	0,79905	-0,36	EURGBP	0,84558	2,71%
EURJPY	115,8	-0,20	USDCHF	0,97105	-0,27	EURJPY	121,85	-4,97%
EURCHF	1,0555	-0,33				EURCHF	1,0853	-2,75%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,465	-0,336	-0,261	-0,169	-0,194	-0,131
USA (0,00 / 0,25)	USD 0,404	0,703	0,760	0,862		0,910
JAPAN - 0,10	JPY -0,053	-0,034	-0,004	0,016		
BANK OF ENGLAND 0,10	GBP 0,218	0,428	0,631	0,704		
SWITZERLAND -0,75	CHF -0,719	-0,677	-0,576	-0,561		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,188	0,342	0,606			1,236
GREEK TREASURY		1,777	2,189	2,190	2,273	
GERMAN TREASURY	-0,733	-0,712	-0,535	-0,413	-0,290	-0,117
JAPANESE TREAS	-0,175	-0,152	-0,030	0,180	0,305	0,435
U.K TREASURY	0,031	0,119	0,261	0,444	0,557	0,592
ESM TREASURY	-0,398	-0,327	-0,122	0,156	0,269	0,273

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,258	-0,325	-0,292	-0,230	-0,119	0,035	0,081	-0,018
USD SWAP	0,369	0,320	0,403	0,506	0,625	0,734	0,781	0,807
JPY SWAP	-0,026	-0,067	-0,077	-0,068	-0,021	0,074	0,143	0,197
GBP SWAP	0,525	0,420	0,443	0,470	0,505	0,524	0,504	0,434
CHF SWAP	-0,628	-0,645	-0,580	-0,476	-0,320	-0,175	-0,158	-0,255

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	106,52	1,40	0	124	3M	99,93	0,28
GGB 3,50%	01/23	3Y	105,13	1,57	-2	131			
GGB 3,45%	04/24	4Y	106,47	1,72	1	123			
GGB 1,875%	07/26	6Y	100,06	1,86	-2	92	6M	99,86	0,38
GGB 2%	04/27	7Y	100,12	1,98	-2	104			
GGB 3,875%	03/29	9Y	113,70	2,16	0	73			
GGB 1,875%	02/35	15Y	96,59	2,15	-1	27	12M	99,76	0,28
GGB 4%	01/37	17Y	124,66	2,22	-1	2			
GGB 4,20%	01/42	22Y	131,79	2,32	0	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	249	154	162	140	52	219
10Y	272	110	142	132	35	226
15Y	260	69	110	112	4	197

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,28	0,38	0,28	1,6	1,78	2,02	2,19	2,19	2,27

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	638	-0,58	917	-30,40%		
DOW JONES	24.634	2,21	28.538	-13,68%	BUND	173,69
S&P 500	2.940	2,66	3.231	-9,02%	BOBL	135,62
NASDAQ	8.915	3,57	8.973	-0,65%	SCHATZ	112,245
DAX	11.073	-0,32	13.249	-16,43%		
FTSE	6.042	-1,20	7.542	-19,89%	US LONG BOND	181,56
NIKKEI	20.194	2,14	23.657	-14,64%	US 10Y	139,17
BRENT	25,30	12,24	66	-61,67%	US 5Y	125,49
GOLD \$	1.716	0,15	1.517	13,12%	US 2Y	110,21

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

