

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	1,079	-0,46	USDJPY	106,295	-0,28	EURUSD	1,1212	-3,76%
EURGBP	0,8723	0,07	USDGBP	0,8084	0,52	EURGBP	0,84558	3,16%
EURJPY	114,7	-0,70	USDCHF	0,97555	0,28	EURJPY	121,85	-5,87%
EURCHF	1,0526	-0,15				EURCHF	1,0853	-3,01%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,469	-0,336	-0,297	-0,165	-0,194	-0,108
USA (0,00 / 0,25)	USD 0,263	0,480	0,501	0,705		0,829
JAPAN - 0,10	JPY -0,056	-0,046	-0,019	0,017		
BANK OF ENGLAND 0,10	GBP 0,175	0,341	0,499	0,635		
SWITZERLAND -0,75	CHF -0,718	-0,689	-0,588	-0,561		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,186	0,381	0,671			1,338
GREEK TREASURY		1,703	2,201	2,220	2,268	
GERMAN TREASURY	-0,769	-0,749	-0,559	-0,416	-0,292	-0,118
JAPANESE TREAS	-0,139	-0,136	-0,019	0,192	0,330	0,446
U.K TREASURY	0,008	0,074	0,213	0,402	0,513	0,557
ESM TREASURY	-0,393	-0,369	-0,082	0,132	0,255	0,262

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,239	-0,337	-0,315	-0,254	-0,141	0,018	0,068	-0,019
USD SWAP	0,346	0,325	0,421	0,535	0,665	0,786	0,843	0,867
JPY SWAP	-0,023	-0,058	-0,059	-0,040	0,021	0,124	0,197	0,258
GBP SWAP	0,472	0,379	0,406	0,436	0,474	0,494	0,478	0,418
CHF SWAP	-0,633	-0,678	-0,618	-0,504	-0,343	-0,188	-0,168	-0,270

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	106,73	1,29	-2	114	3M	99,96	0,19
GGB 3,50%	01/23	3Y	105,50	1,43	-2	117			
GGB 3,45%	04/24	4Y	106,85	1,62	-1	113			
GGB 1,875%	07/26	6Y	100,12	1,85	0	91	6M	99,88	0,34
GGB 2%	04/27	7Y	100,16	1,98	-1	104			
GGB 3,875%	03/29	9Y	113,64	2,16	0	73			
GGB 1,875%	02/35	15Y	96,52	2,15	0	27	12M	99,73	0,31
GGB 4%	01/37	17Y	124,42	2,23	-1	3			
GGB 4,20%	01/42	22Y	131,47	2,34	-1	2			

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	245	150	159	135	41	214
10Y	276	114	140	128	32	225
15Y	264	73	109	107	1	198

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,19	0,34	0,31	1,4	1,70	2,02	2,20	2,22	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	607	-0,59	917	-33,83%		
DOW JONES	23.883	0,56	28.538	-16,31%	BUND	173,94
S&P 500	2.868	0,90	3.231	-11,22%	BOBL	135,81
NASDAQ	8.809	1,13	8.973	-1,83%	SCHATZ	112,29
DAX	10.735	0,05	13.249	-18,98%		
FTSE	5.879	0,50	7.542	-22,05%	US LONG BOND	179,94
NIKKEI	19.619	-2,84	23.657	-17,07%	US 10Y	138,67
BRENT	31,66	2,23	66	-52,03%	US 5Y	125,28
GOLD \$	1.701	-0,27	1.517	12,15%	US 2Y	110,19

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

