

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	1,126	-0,28	USDJPY	107,945	-0,43	EURUSD	1,1212	0,45%
EURGBP	0,8905	0,34	USDGBP	0,7907	0,61	EURGBP	0,84558	5,31%
EURJPY	121,58	-0,71	USDCHF	0,9551	-0,24	EURJPY	121,85	-0,23%
EURCHF	1,0757	-0,53				EURCHF	1,0853	-0,89%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE 0,00	EUR -0,483	-0,336	-0,353	-0,196	-0,194	-0,120
USA (0,00 / 0,25)	USD 0,180	0,266	0,313	0,481		0,634
JAPAN - 0,10	JPY -0,093	-0,063	-0,047	-0,003		
BANK OF ENGLAND 0,10	GBP 0,092	0,157	0,219	0,381		
SWITZERLAND -0,75	CHF -0,773	-0,712	-0,664	-0,586		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,212	0,411	0,817			1,577
GREEK TREASURY		0,673	1,446	1,630	1,701	
GERMAN TREASURY	-0,622	-0,585	-0,341	-0,187	-0,044	0,162
JAPANESE TREAS	-0,138	-0,103	0,020	0,231	0,383	0,546
U.K TREASURY	-0,009	0,066	0,311	0,518	0,666	0,745
ESM TREASURY	-0,464	-0,411	-0,116	0,182	0,337	0,367

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,275	-0,312	-0,264	-0,188	-0,059	0,118	0,186	0,138
USD SWAP	0,314	0,318	0,453	0,615	0,799	0,970	1,054	1,097
JPY SWAP	-0,018	-0,037	-0,032	-0,009	0,053	0,177	0,267	0,355
GBP SWAP	0,333	0,303	0,360	0,424	0,506	0,572	0,581	0,552
CHF SWAP	-0,619	-0,610	-0,528	-0,408	-0,241	-0,070	-0,033	-0,110

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	108,54	0,36	0	21	3M	99,93	0,29
GGB 3,50%	01/23	3Y	108,12	0,40	0	14			
GGB 3,45%	04/24	4Y	110,57	0,63	-1	14			
GGB 1,875%	07/26	6Y	105,13	1,01	5	7	6M	99,88	0,25
GGB 2%	04/27	7Y	105,81	1,12	2	18			
GGB 3,875%	03/29	9Y	120,10	1,42	2	-2			
GGB 1,875%	02/35	15Y	103,59	1,60	5	-28	12M	99,59	0,41
GGB 4%	01/37	17Y	133,57	1,67	4	-53			
GGB 4,20%	01/42	22Y	143,61	1,76	3	-55			

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	126	31	76	67	-4	110
10Y	179	17	89	92	-1	141
15Y	182	-9	72	84	-26	140

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,29	0,25	0,41	0,40	0,63	1,12	1,42	1,60	1,67

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	679	-0,71	917	-26,00%		
DOW JONES	27.572	1,70	28.538	-3,38%	BUND	170,22
S&P 500	3.232	1,20	3.231	0,04%	BOBL	134,51
NASDAQ	9.925	1,13	8.973	10,61%	SCHATZ	111,895
DAX	12.592	-1,78	13.249	-4,96%		
FTSE	6.373	-1,54	7.542	-15,50%	US LONG BOND	176,00
NIKKEI	23.091	-0,38	23.657	-2,39%	US 10Y	138,14
BRENT	40,26	-1,32	66	-39,00%	US 5Y	125,34
GOLD \$	1.704	0,34	1.517	12,34%	US 2Y	110,15

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

