

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	1,082	0,09	USDJPY	107,535	-0,12	EURUSD	1,1212	-3,53%
EURGBP	0,8786	0,28	USDGBP	0,81215	0,17	EURGBP	0,84558	3,90%
EURJPY	116,32	-0,04	USDCHF	0,97215	-0,09	EURJPY	121,85	-4,54%
EURCHF	1,0516	0,00				EURCHF	1,0853	-3,10%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,451	-0,336	-0,246	-0,145	-0,194	-0,075
USA (0,00 / 0,25)	USD 0,198	0,354	0,435	0,688		0,783
JAPAN - 0,10	JPY -0,061	-0,045	-0,032	0,012		
BANK OF ENGLAND 0,10	GBP 0,159	0,273	0,373	0,582		
SWITZERLAND -0,75	CHF -0,720	-0,688	-0,612	-0,570		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,175	0,348	0,697			1,399
GREEK TREASURY		1,636	2,175	2,176	2,274	
GERMAN TREASURY	-0,733	-0,710	-0,499	-0,364	-0,231	-0,052
JAPANESE TREAS	-0,136	-0,111	0,002	0,214	0,350	0,476
U.K TREASURY	-0,004	0,083	0,263	0,447	0,553	0,593
ESM TREASURY	-0,373	-0,351	-0,064	0,144	0,265	0,273

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,228	-0,316	-0,294	-0,234	-0,120	0,032	0,077	-0,011
USD SWAP	0,315	0,262	0,357	0,491	0,647	0,795	0,865	0,896
JPY SWAP	-0,019	-0,045	-0,043	-0,022	0,040	0,146	0,220	0,284
GBP SWAP	0,420	0,338	0,393	0,442	0,500	0,527	0,511	0,448
CHF SWAP	-0,633	-0,673	-0,609	-0,500	-0,345	-0,193	-0,170	-0,273

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	106,75	1,26	-1	111	3M	99,95	0,22
GGB 3,50%	01/23	3Y	105,66	1,36	-2	110			
GGB 3,45%	04/24	4Y	106,92	1,60	-1	111			
GGB 1,875%	07/26	6Y	100,13	1,85	0	91	6M	99,89	0,34
GGB 2%	04/27	7Y	100,18	1,97	0	103			
GGB 3,875%	03/29	9Y	113,72	2,15	0	72			
GGB 1,875%	02/35	15Y	96,62	2,14	0	26	12M	99,66	0,41
GGB 4%	01/37	17Y	124,32	2,24	0	4			
GGB 4,20%	01/42	22Y	130,88	2,36	-1	5			

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	235	140	148	130	36	202
10Y	267	105	139	126	31	218
15Y	254	63	104	104	-6	189

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,34	0,41	1,36	1,60	1,97	2,15	2,14	2,24

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	592	-0,70	917	-35,42%		
DOW JONES	24.222	-0,45	28.538	-15,12%	BUND	173,11
S&P 500	2.930	0,02	3.231	-9,31%	BOBL	135,57
NASDAQ	9.192	0,78	8.973	2,44%	SCHATZ	112,215
DAX	10.833	0,08	13.249	-18,23%		
FTSE	5.965	0,42	7.542	-20,92%	US LONG BOND	179,16
NIKKEI	20.366	-0,12	23.657	-13,91%	US 10Y	138,77
BRENT	30,08	1,52	66	-54,42%	US 5Y	125,48
GOLD \$	1.704	0,36	1.517	12,32%	US 2Y	110,21

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

