

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	1,143	1,29	USDJPY	102,27	-2,95	EURUSD	1,1212	1,94%
EURGBP	0,8728	0,93	USDGBP	0,7637	-0,34	EURGBP	0,84558	3,22%
EURJPY	116,89	-1,70	USDCHF	0,9275	-1,08	EURJPY	121,85	-4,07%
EURCHF	1,06	0,18				EURCHF	1,0853	-2,33%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,501	-0,336	-0,473	-0,427	-0,194	-0,348
USA (1,00 / 1,25)	USD 0,863	0,877	0,896	0,880		0,846
JAPAN - 0,10	JPY -0,173	-0,149	-0,105	-0,110		
BANK OF ENGLAND 0,75	GBP 0,559	0,506	0,518	0,525		
SWITZERLAND -0,75	CHF -0,880	-0,844	-0,813	-0,778		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,296	0,373	0,458			0,864
GREEK TREASURY		1,092	1,660	2,097	2,192	
GERMAN TREASURY	-0,937	-0,950	-0,844	-0,789	-0,670	-0,481
JAPANESE TREAS	-0,306	-0,301	-0,163	0,037	0,155	0,251
U.K TREASURY	0,019	0,035	0,107	0,213	0,340	0,430
ESM TREASURY	-0,604	-0,562	-0,443	-0,235	-0,155	-0,110

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,476	-0,496	-0,466	-0,420	-0,327	-0,191	-0,121	-0,148
USD SWAP	0,539	0,486	0,514	0,533	0,568	0,578	0,587	0,558
JPY SWAP	-0,196	-0,256	-0,256	-0,236	-0,171	-0,076	-0,009	0,073
GBP SWAP	0,452	0,418	0,408	0,402	0,410	0,413	0,413	0,368
CHF SWAP	-0,900	-0,925	-0,860	-0,775	-0,643	-0,473	-0,405	-0,445

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	108,68	0,70	27	55	3M	100,00	-0,01
GGB 3,50%	01/23	3Y	107,51	0,86	32	60			
GGB 3,45%	04/24	4Y	109,52	1,04	32	55			
GGB 1,875%	07/26	6Y	103,41	1,31	27	37	6M	100,00	-0,01
GGB 3,875%	03/29	10Y	118,62	1,63	24	20			
GGB 1,875%	02/35	15Y	97,54	2,07	23	16	12M	100,03	-0,04
GGB 4%	01/37	17Y	125,79	2,16	25	-4			
GGB 4,20%	01/42	22Y	133,89	2,23	22				

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	204	109	126	108	28	170
10Y	250	88	141	129	38	205
15Y	289	98	155	152	41	229

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,01	-0,01	-0,04	0,70	1,04	1,31	1,63	2,07	2,16

STOCK MARKETS-BOND FUTURES

STOCK MARKETS	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)	BOND FUTURES	PRICE
ATHENS GENERAL INDEX	628	-8,23	917	-31,47%		
DOW JONES	25.865	-0,98	28.538	-9,37%	BUND	179,44
S&P 500	2.972	-1,71	3.231	-8,00%	BOBL	136,34
NASDAQ	8.576	-1,87	8.973	-4,43%	SCHATZ	112,505
DAX	10.813	-6,32	13.249	-18,39%		
FTSE	6.027	-6,73	7.542	-20,08%	US LONG BOND	187,75
NIKKEI	19.699	-5,07	23.657	-16,73%	US 10Y	139,63
BRENT	35,33	-21,96	66	-46,47%	US 5Y	124,78
GOLD \$	1.676	0,15	1.517	10,50%	US 2Y	110,09

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

