

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	1,074	0,68	USDJPY	110,185	-0,76	EURUSD	1,1212	-4,22%
EURGBP	0,9258	1,03	USDGBP	0,8638	0,45	EURGBP	0,84558	9,49%
EURJPY	118,35	-0,01	USDCHF	0,98395	-0,38	EURJPY	121,85	-2,87%
EURCHF	1,0568	0,31				EURCHF	1,0853	-2,62%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,450	-0,336	-0,371	-0,313	-0,194	-0,186
USA	(1,00 / 1,25)	USD	0,929	1,100	1,204	0,994		0,934
JAPAN	- 0,10	JPY	-0,180	-0,100	-0,092	-0,046		
BANK OF ENGLAND	0,25	GBP	0,237	0,338	0,537	0,674		
SWITZERLAND	-0,75	CHF	-0,810	-0,753	-0,701	-0,641		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,282	0,367	0,720			1,355
GREEK TREASURY		1,911	2,511	2,478	2,726	
GERMAN TREASURY	-0,677	-0,551	-0,377	-0,340	-0,238	-0,033
JAPANESE TREAS	-0,192	-0,063	0,070	0,268	0,320	0,451
U.K TREASURY	0,067	0,259	0,494	0,633	0,761	0,844
ESM TREASURY	-0,407	-0,176	0,056	0,242	0,332	0,319

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,313	-0,260	-0,170	-0,081	0,021	0,148	0,175	0,072
USD SWAP	0,655	0,476	0,500	0,576	0,653	0,687	0,700	0,694
JPY SWAP	-0,050	-0,047	-0,043	-0,016	0,044	0,129	0,167	0,195
GBP SWAP	0,541	0,485	0,521	0,565	0,611	0,658	0,650	0,629
CHF SWAP	-0,643	-0,608	-0,479	-0,299	-0,180	0,007	-0,004	-0,148

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	106,36	1,60	9	144	3M	99,98	0,18
GGB 3,50%	01/23	3Y	105,08	1,66	10	140			
GGB 3,45%	04/24	4Y	106,17	1,84	12	135			
GGB 1,875%	07/26	6Y	98,86	2,07	4	113	6M	99,92	0,23
GGB 3,875%	03/29	10Y	111,37	2,45	5	102			
GGB 1,875%	02/35	15Y	93,08	2,44	7	53	12M	99,79	0,29
GGB 4%	01/37	17Y	117,71	2,68	6	48			
GGB 4,20%	01/42	22Y	123,10	2,78	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	246	151	171	144	84	211
10Y	289	127	174	154	88	240
15Y	282	91	142	131	52	214

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,18	0,23	0,29	1,60	1,84	2,07	2,45	2,44	2,68

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	555	5,68	917	-39,46%		
DOW JONES	19.174	-4,55	28.538	-32,81%	BUND	170,89
S&P 500	2.305	-4,34	3.231	-28,66%	BOBL	134,49
NASDAQ	6.880	-3,79	8.973	-23,33%	SCHATZ	112,13
DAX	8.633	-3,32	13.249	-34,84%		
FTSE	4.968	-4,29	7.542	-34,13%	US LONG BOND	178,53
NIKKEI	16.888	2,02	23.657	-28,61%	US 10Y	137,67
BRENT	25,50	-5,49	66	-61,36%	US 5Y	125,19
GOLD \$	1.509	1,69	1.517	-0,56%	US 2Y	110,20

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

