

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	1,089	0,81	USDJPY	109,065	0,04	EURUSD	1,1212	-2,88%
EURGBP	0,8833	0,64	USDGBP	0,8112	-0,17	EURGBP	0,84558	4,46%
EURJPY	118,77	0,86	USDCHF	0,97225	-0,53	EURJPY	121,85	-2,53%
EURCHF	1,0588	0,29				EURCHF	1,0853	-2,45%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE 0,00	EUR -0,431	-0,336	-0,318	-0,253	-0,194	-0,134
USA (1,00 / 1,25)	USD 0,985	1,202	1,387	1,209		1,050
JAPAN - 0,10	JPY -0,065	-0,041	-0,018	0,025		
BANK OF ENGLAND 0,25	GBP 0,232	0,449	0,641	0,714		
SWITZERLAND -0,75	CHF -0,735	-0,685	-0,607	-0,547		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,288	0,492	0,745			1,347
GREEK TREASURY		1,502	1,905	1,941	1,983	
GERMAN TREASURY	-0,638	-0,571	-0,361	-0,269	-0,134	0,062
JAPANESE TREAS	-0,102	-0,080	0,019	0,227	0,327	0,458
U.K TREASURY	0,118	0,190	0,360	0,595	0,749	0,826
ESM TREASURY	-0,355	-0,197	0,033	0,343	0,466	0,479

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,256	-0,255	-0,188	-0,097	0,038	0,215	0,269	0,202
USD SWAP	0,679	0,506	0,602	0,690	0,791	0,874	0,916	0,937
JPY SWAP	-0,004	-0,026	-0,018	0,004	0,064	0,140	0,183	0,219
GBP SWAP	0,594	0,501	0,545	0,586	0,633	0,676	0,683	0,646
CHF SWAP	-0,579	-0,571	-0,485	-0,355	-0,186	-0,006	-0,019	-0,113

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	107,76	0,96	-2	81	3M	99,99	0,19
GGB 3,50%	01/23	3Y	106,23	1,23	-1	97			
GGB 3,45%	04/24	4Y	107,77	1,43	0	94			
GGB 1,875%	07/26	6Y	101,79	1,57	-2	63	6M	99,93	0,22
GGB 3,875%	03/29	10Y	116,51	1,85	-3	42			
GGB 1,875%	02/35	15Y	99,66	1,90	-3	-1	12M	99,80	0,29
GGB 4%	01/37	17Y	129,06	1,95	-3	-25			
GGB 4,20%	01/42	22Y	135,01	2,17	-1				

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	207	112	127	108	52	176
10Y	227	65	115	103	38	180
15Y	221	30	85	85	-1	156

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,19	0,22	0,29	0,96	1,43	1,57	1,85	1,90	1,95

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	608	3,59	917	-33,75%		
DOW JONES	22.680	7,73	28.538	-20,53%	BUND	171,01
S&P 500	2.664	7,03	3.231	-17,56%	BOBL	134,73
NASDAQ	7.913	7,33	8.973	-11,81%	SCHATZ	112,06
DAX	10.447	3,69	13.249	-21,15%		
FTSE	5.724	2,53	7.542	-24,11%	US LONG BOND	178,84
NIKKEI	18.950	2,01	23.657	-19,90%	US 10Y	137,84
BRENT	34,01	2,90	66	-48,47%	US 5Y	124,77
GOLD \$	1.654	0,12	1.517	9,05%	US 2Y	110,07

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

