

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	1,191	0,31	USDJPY	105,515	-0,46	EURUSD	1,1212	6,20%
EURGBP	0,9039	-0,23	USDGBP	0,75915	-0,52	EURGBP	0,84558	6,89%
EURJPY	125,64	-0,16	USDCHF	0,90515	-0,16	EURJPY	121,85	3,11%
EURCHF	1,0778	0,15				EURCHF	1,0853	-0,69%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,519	-0,336	-0,482	-0,432	-0,194	-0,353
USA (0,00 / 0,25)	USD 0,152	0,207	0,270	0,333		0,461
JAPAN - 0,10	JPY -0,086	-0,063	-0,055	-0,021		
BANK OF ENGLAND 0,10	GBP 0,057	0,078	0,072	0,125		
SWITZERLAND -0,75	CHF -0,780	-0,744	-0,707	-0,653		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,149	0,277	0,669			1,408
GREEK TREASURY		0,444	1,089	1,286	1,479	
GERMAN TREASURY	-0,663	-0,668	-0,466	-0,260	-0,233	-0,029
JAPANESE TREAS	-0,109	-0,084	0,039	0,258	0,427	0,619
U.K TREASURY	-0,035	-0,046	0,211	0,468	0,642	0,766
ESM TREASURY	-0,537	-0,487	-0,235	0,071	0,230	0,255

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,435	-0,417	-0,378	-0,314	-0,196	-0,019	0,051	0,010
USD SWAP	0,236	0,236	0,327	0,469	0,657	0,849	0,941	0,994
JPY SWAP	-0,031	-0,036	-0,031	-0,009	0,050	0,166	0,258	0,356
GBP SWAP	0,117	0,127	0,200	0,276	0,380	0,491	0,536	0,547
CHF SWAP	-0,653	-0,603	-0,513	-0,409	-0,268	-0,120	-0,088	-0,188

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	108,28	0,12	0	-4	3M	100,00	-0,03
GGB 3,50%	01/23	3Y	108,10	0,18	0	-8			
GGB 3,375%	02/25	5Y	113,10	0,42	-1	-18			
GGB 1,875%	07/26	6Y	107,57	0,57	-1	-37	6M	100,00	-0,01
GGB 2%	04/27	7Y	107,89	0,78	-1	-16			
GGB 1,5%	06/30	10Y	103,88	1,08	-2	-39			
GGB 1,875%	02/35	15Y	107,98	1,27	-1	-61	12M	99,94	0,07
GGB 4%	01/37	17Y	136,84	1,46	-1	-74			
GGB 4,20%	01/42	22Y	147,55	1,57	-1	-74			

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	111	16	71	63	4	99
10Y	156	-7	78	74	15	126
15Y	155	-36	68	60	-7	128

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	-0,01	0,07	0,21	0,44	0,80	1,09	1,29	1,48

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	640	0,46	917	-30,20%		
DOW JONES	27.845	-0,31	28.538	-2,43%	BUND	176,43
S&P 500	3.382	0,27	3.231	4,67%	BOBL	134,82
NASDAQ	11.130	1,00	8.973	24,04%	SCHATZ	112,04
DAX	12.934	0,10	13.249	-2,38%		
FTSE	6.126	-0,03	7.542	-18,78%	US LONG BOND	178,66
NIKKEI	23.051	-0,20	23.657	-2,56%	US 10Y	139,42
BRENT	45,46	0,20	66	-31,12%	US 5Y	125,81
GOLD \$	2.008	1,14	1.517	32,36%	US 2Y	110,40

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

