

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	1,168	0,10	USDJPY	105,725	0,22	EURUSD	1,1212	4,15%
EURGBP	0,9073	-0,19	USDGBP	0,777	-0,30	EURGBP	0,84558	7,30%
EURJPY	123,46	0,32	USDCHF	0,92435	0,00	EURJPY	121,85	1,32%
EURCHF	1,0794	0,09				EURCHF	1,0853	-0,55%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,523	-0,336	-0,498	-0,468	-0,194	-0,433
USA (0,00 / 0,25)	USD 0,146	0,184	0,218	0,271		0,369
JAPAN - 0,10	JPY -0,107	-0,074	-0,097	-0,051		
BANK OF ENGLAND 0,10	GBP 0,047	0,058	0,058	0,092		
SWITZERLAND -0,75	CHF -0,809	-0,771	-0,760	-0,724		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,125	0,259	0,651			1,407
GREEK TREASURY		0,436	1,029	1,194	1,302	
GERMAN TREASURY	-0,711	-0,726	-0,542	-0,345	-0,316	-0,112
JAPANESE TREAS	-0,128	-0,112	0,017	0,231	0,401	0,606
U.K TREASURY	-0,058	-0,084	0,198	0,422	0,699	0,732
ESM TREASURY	-0,602	-0,549	-0,285	0,016	0,172	0,197

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,485	-0,485	-0,438	-0,369	-0,244	-0,068	0,003	-0,035
USD SWAP	0,220	0,240	0,338	0,484	0,687	0,903	1,013	1,075
JPY SWAP	-0,050	-0,061	-0,055	-0,034	0,025	0,143	0,238	0,348
GBP SWAP	0,065	0,093	0,172	0,253	0,366	0,483	0,531	0,535
CHF SWAP	-0,733	-0,695	-0,605	-0,503	-0,358	-0,205	-0,170	-0,260

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	107,81	0,11	0	-5	3M	100,00	0,09
GGB 3,50%	01/23	3Y	107,78	0,15	-1	-11			
GGB 3,375%	02/25	5Y	112,76	0,42	0	-18			
GGB 1,875%	07/26	6Y	107,85	0,50	0	-44	6M	100,00	-0,01
GGB 2%	04/27	7Y	108,29	0,70	0	-24			
GGB 1,5%	06/30	10Y	104,38	1,02	-1	-45			
GGB 1,875%	02/35	15Y	109,11	1,18	0	-70	12M	99,98	0,02
GGB 4%	01/37	17Y	139,68	1,29	0	-91			
GGB 4,20%	01/42	22Y	150,89	1,42	0	-89			

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	116	21	75	67	18	106
10Y	157	-5	80	78	17	130
15Y	154	-37	66	60	-3	129

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,09	-0,01	0,02	0,21	0,44	0,72	1,03	1,19	1,30

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	624	-0,13	917	-31,91%		
DOW JONES	27.584	1,51	28.538	-3,34%	BUND	174,77
S&P 500	3.352	1,61	3.231	3,73%	BOBL	135,28
NASDAQ	11.118	1,87	8.973	23,90%	SCHATZ	112,315
DAX	12.790	-0,63	13.249	-3,46%		
FTSE	5.876	-0,87	7.542	-22,08%	US LONG BOND	177,13
NIKKEI	23.539	0,12	23.657	-0,50%	US 10Y	139,70
BRENT	42,23	-0,47	66	-36,02%	US 5Y	126,09
GOLD \$	1.881	-0,02	1.517	24,01%	US 2Y	110,48

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

