

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	1,094	0,75	USDJPY	109,905	-1,13	EURUSD	1,1212	-2,40%
EURGBP	0,9189	-0,11	USDGBP	0,8397	-0,90	EURGBP	0,84558	8,67%
EURJPY	120,25	-0,34	USDCHF	0,97135	-0,78	EURJPY	121,85	-1,31%
EURCHF	1,0629	0,02				EURCHF	1,0853	-2,06%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,458	-0,336	-0,369	-0,298	-0,194	-0,176
USA (1,00 / 1,25)	USD 0,925	1,102	1,232	0,982		0,957
JAPAN - 0,10	JPY -0,151	-0,105	-0,078	-0,045		
BANK OF ENGLAND 0,25	GBP 0,238	0,400	0,542	0,677		
SWITZERLAND -0,75	CHF -0,807	-0,745	-0,695	-0,600		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,299	0,500	0,803			1,364
GREEK TREASURY		1,459	2,030	2,003	2,233	
GERMAN TREASURY	-0,600	-0,491	-0,301	-0,188	-0,062	0,155
JAPANESE TREAS	-0,225	-0,116	0,002	0,238	0,298	0,431
U.K TREASURY	0,093	0,222	0,413	0,636	0,749	0,826
ESM TREASURY	-0,366	-0,117	0,152	0,420	0,543	0,555

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,284	-0,233	-0,140	-0,037	0,092	0,260	0,318	0,258
USD SWAP	0,632	0,494	0,574	0,661	0,749	0,804	0,824	0,830
JPY SWAP	-0,059	-0,069	-0,067	-0,044	0,017	0,103	0,151	0,210
GBP SWAP	0,547	0,480	0,513	0,548	0,582	0,620	0,626	0,596
CHF SWAP	-0,627	-0,570	-0,428	-0,278	-0,103	0,083	0,093	-0,140

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	107,57	1,08	-37	93	3M	99,98	0,21
GGB 3,50%	01/23	3Y	106,44	1,18	-37	92			
GGB 3,45%	04/24	4Y	108,12	1,36	-42	87			
GGB 1,875%	07/26	6Y	101,57	1,61	-40	67	6M	99,94	0,19
GGB 3,875%	03/29	10Y	115,80	1,93	-36	50			
GGB 1,875%	02/35	15Y	99,13	1,94	-33	3	12M	99,82	0,26
GGB 4%	01/37	17Y	125,42	2,18	-37	-2			
GGB 4,20%	01/42	22Y	132,26	2,30	-29				

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	195	100	124	103	61	165
10Y	233	71	129	112	61	186
15Y	219	28	94	89	18	152

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,21	0,19	0,26	1,08	1,36	1,61	1,93	1,94	2,18

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	563	1,82	917	-38,66%		
DOW JONES	21.201	2,39	28.538	-25,71%	BUND	169,91
S&P 500	2.476	1,15	3.231	-23,38%	BOBL	134,18
NASDAQ	7.384	-0,45	8.973	-17,71%	SCHATZ	111,985
DAX	9.656	-2,21	13.249	-27,12%		
FTSE	5.583	-1,84	7.542	-25,97%	US LONG BOND	178,88
NIKKEI	18.665	-4,51	23.657	-21,10%	US 10Y	137,59
BRENT	26,94	-1,64	66	-59,18%	US 5Y	124,87
GOLD \$	1.617	0,30	1.517	6,62%	US 2Y	110,20

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

