

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	1,086	0,09	USDJPY	110,55	-0,15	EURUSD	1,1212	-3,10%
EURGBP	0,8385	-0,16	USDGBP	0,7718	-0,23	EURGBP	0,84558	-0,84%
EURJPY	120,1	-0,06	USDCHF	0,97775	-0,13	EURJPY	121,85	-1,44%
EURCHF	1,0622	-0,04				EURCHF	1,0853	-2,13%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,478	-0,336	-0,415	-0,356	-0,194	-0,287
USA (1,50 / 1,75)	USD 1,627	1,677	1,679	1,675		1,729
JAPAN - 0,10	JPY -0,097	-0,065	-0,066	-0,017		
BANK OF ENGLAND 0,75	GBP 0,710	0,733	0,748	0,801		
SWITZERLAND -0,75	CHF -0,789	-0,748	-0,717	-0,680		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,256	1,210	1,372			1,837
GREEK TREASURY		0,365	1,075	1,619	1,711	
GERMAN TREASURY	-0,680	-0,669	-0,493	-0,374	-0,225	-0,004
JAPANESE TREAS	-0,191	-0,208	-0,104	0,067	0,214	0,335
U.K TREASURY	0,414	0,434	0,548	0,753	0,906	0,995
ESM TREASURY	-0,531	-0,446	-0,298	0,015	0,131	0,189

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,389	-0,386	-0,337	-0,267	-0,132	0,074	0,190	0,209
USD SWAP	1,439	1,211	1,200	1,235	1,308	1,400	1,451	1,467
JPY SWAP	-0,056	-0,110	-0,118	-0,101	-0,046	0,047	0,116	0,189
GBP SWAP	0,712	0,650	0,652	0,665	0,703	0,761	0,783	0,767
CHF SWAP	-0,753	-0,783	-0,718	-0,630	-0,485	-0,285	-0,205	-0,230

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	110,23	0,15	1	-1	3M	100,02	-0,10
GGB 3,50%	01/23	3Y	109,63	0,19	1	-7			
GGB 3,45%	04/24	4Y	112,65	0,34	2	-15			
GGB 1,875%	07/26	6Y	107,55	0,67	3	-27	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	124,16	1,06	7	-37			
GGB 1,875%	02/35	15Y	103,61	1,60	6	-31	12M	99,98	0,02
GGB 4%	01/37	17Y	133,81	1,69	4	-51			
GGB 4,20%	01/42	22Y	143,62	1,78	4				

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	103	8	63	51	-1	89
10Y	157	-5	87	85	9	131
15Y	199	8	108	117	19	162

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,10	-0,03	0,02	0,15	0,34	0,67	1,06	1,60	1,69

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	826	0,99	917	-9,87%		
DOW JONES	27.961	-3,56	28.538	-2,02%	BUND	175,6
S&P 500	3.226	-3,35	3.231	-0,16%	BOBL	135,02
NASDAQ	9.221	-3,71	8.973	2,77%	SCHATZ	112,11
DAX	13.059	0,18	13.249	-1,44%		
FTSE	7.186	0,40	7.542	-4,72%	US LONG BOND	166,75
NIKKEI	22.605	-3,34	23.657	-4,45%	US 10Y	132,70
BRENT	56,49	0,34	66	-14,41%	US 5Y	120,82
GOLD \$	1.651	-0,50	1.517	8,84%	US 2Y	108,29

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

