

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	0,06	USDJPY	110,28	0,08	EURUSD	1,1212	-2,89%
EURGBP	0,8385	0,22	USDGBP	0,7701	0,14	EURGBP	0,84558	-0,84%
EURJPY	120,08	0,13	USDCHF	0,97405	-0,20	EURJPY	121,85	-1,46%
EURCHF	1,0606	-0,15				EURCHF	1,0853	-2,28%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANK RATES	1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE 0,00	EUR -0,477	-0,336	-0,414	-0,357	-0,194	-0,284
USA (1,50 / 1,75)	USD 1,616	1,637	1,647	1,628		1,635
JAPAN - 0,10	JPY -0,095	-0,062	-0,063	-0,016		
BANK OF ENGLAND 0,75	GBP 0,710	0,726	0,735	0,776		
SWITZERLAND -0,75	CHF -0,792	-0,756	-0,720	-0,686		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,173	1,151	1,325			1,808
GREEK TREASURY		0,419	1,122	1,682	1,766	
GERMAN TREASURY	-0,698	-0,696	-0,521	-0,407	-0,259	-0,042
JAPANESE TREAS	-0,194	-0,196	-0,086	0,089	0,226	0,348
U.K TREASURY	0,368	0,388	0,501	0,695	0,849	0,939
ESM TREASURY	-0,533	-0,461	-0,304	0,000	0,114	0,171

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,395	-0,401	-0,352	-0,282	-0,147	0,058	0,173	0,191
USD SWAP	1,385	1,160	1,154	1,193	1,271	1,366	1,417	1,433
JPY SWAP	-0,060	-0,108	-0,113	-0,091	-0,033	0,063	0,137	0,220
GBP SWAP	0,678	0,607	0,610	0,623	0,662	0,718	0,737	0,718
CHF SWAP	-0,765	-0,800	-0,735	-0,643	-0,500	-0,305	-0,223	-0,248

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	110,17	0,17	2		3M	100,02	-0,09
GGB 3,50%	01/23	3Y	109,49	0,24	4	-2			
GGB 3,45%	04/24	4Y	112,41	0,39	4	-10			
GGB 1,875%	07/26	6Y	107,18	0,72	4	-22	6M	100,01	-0,03
GGB 3,875%	03/29	10Y	123,72	1,10	5	-33			
GGB 1,875%	02/35	15Y	102,84	1,66	7	-25	12M	100,00	0,01
GGB 4%	01/37	17Y	132,90	1,74	5	-46			
GGB 4,20%	01/42	22Y	142,65	1,82	5				

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	112	17	67	55	2	96
10Y	164	2	88	86	10	137
15Y	209	18	112	121	22	170

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,09	-0,03	0,01	0,17	0,39	0,72	1,10	1,66	1,74

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	812	-2,59	917	-11,42%			
DOW JONES	27.081	-3,15	28.538	-5,10%		BUND	176,02
S&P 500	3.128	-3,03	3.231	-3,18%		BOBL	135,18
NASDAQ	8.966	-2,77	8.973	-0,08%		SCHATZ	112,155
DAX	12.630	-1,26	13.249	-4,67%			
FTSE	6.965	-0,76	7.542	-7,65%		US LONG BOND	167,41
NIKKEI	22.426	-0,79	23.657	-5,20%		US 10Y	133,00
BRENT	54,38	-1,04	66	-17,61%		US 5Y	121,04
GOLD \$	1.652	1.02	1.517	8.89%		US 2Y	108.39

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

