

FOREIGN EXCHANGE								
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	1,118	0,36	USDJPY	106,89	-0,60	EURUSD	1,1212	-0,32%
EURGBP	0,8644	-0,09	USDGBP	0,77355	-0,42	EURGBP	0,84558	2,23%
EURJPY	119,47	-0,21	USDCHF	0,95315	-0,41	EURJPY	121,85	-1,96%
EURCHF	1,0653	-0,01				EURCHF	1,0853	-1,85%

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,502	-0,336	-0,468	-0,418	-0,194	-0,359	
USA	(1,00 / 1,25)	USD	1,377	1,376	1,314	1,252		1,246	
JAPAN	- 0,10	JPY	-0,118	-0,080	-0,073	-0,052			
BANK OF ENGLAND	0,75	GBP	0,636	0,613	0,640	0,626			
SWITZERLAND	-0,75	CHF	-0,838	-0,804	-0,774	-0,736			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,623	0,711	0,970			1,616	
GREEK TREASURY				0,510	1,198	1,671	1,793		
GERMAN TREASURY			-0,825	-0,820	-0,635	-0,527	-0,378	-0,161	
JAPANESE TREAS			-0,245	-0,228	-0,112	0,087	0,219	0,350	
U.K TREASURY			0,194	0,244	0,377	0,610	0,795	0,902	
ESM TREASURY			-0,587	-0,516	-0,340	-0,038	0,083	0,141	

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,470	-0,475	-0,421	-0,345	-0,209	-0,002	0,109	0,123
USD SWAP		0,753	0,705	0,775	0,853	0,963	1,101	1,175	1,215
JPY SWAP		-0,132	-0,176	-0,167	-0,145	-0,072	0,039	0,126	0,214
GBP SWAP		0,490	0,476	0,503	0,537	0,594	0,670	0,704	0,704
CHF SWAP		-0,838	-0,850	-0,780	-0,682	-0,530	-0,325	-0,248	-0,270

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	109,83	0,26	-2	10	3M	100,01	-0,06	
GGB 3,50%	01/23	3Y	109,09	0,34	-1	8				
GGB 3,45%	04/24	4Y	111,95	0,48	-1	-1				
GGB 1,875%	07/26	6Y	106,72	0,79	-1	-15	6M	100,02	-0,04	
GGB 3,875%	03/29	10Y	122,95	1,18	-1	-26				
GGB 1,875%	02/35	15Y	102,93	1,65	-1	-26	12M	99,99	0,01	
GGB 4%	01/37	17Y	132,38	1,77	-1	-44				
GGB 4,20%	01/42	22Y	141,43	1,88	-1					

GREEK BONDS SPREAD(in bp) VS									
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		133	38	78	60	5	113		
10Y		183	21	98	90	16	152		
15Y		220	29	113	115	22	176		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,06	-0,04	0,01	0,26	0,48	0,79	1,18	1,65	1,77

STOCK MARKETS-BOND FUTURES									
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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	760	-1,41	917	-17,16%					
DOW JONES	27.091	4,53	28.538	-5,07%		BUND	177,95		
S&P 500	3.130	4,22	3.231	-3,12%		BOBL	135,98		
NASDAQ	9.018	3,85	8.973	0,50%		SCHATZ	112,395		
DAX	11.965	-1,34	13.249	-9,69%					
FTSE	6.701	-1,68	7.542	-11,15%		US LONG BOND	173,78		
NIKKEI	21.329	1,09	23.657	-9,84%		US 10Y	136,44		
BRENT	50,74	-0,76	66	-23,12%		US 5Y	123,26		
GOLD \$	1.646	0,55	1.517	8,50%		US 2Y	109,40		

