

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	1,129	0,52	USDJPY	105,195	-0,93	EURUSD	1,1212	0,74%	
EURGBP	0,8696	0,24	USDGBP	0,77	-0,26	EURGBP	0,84558	2,84%	
EURJPY	118,82	-0,40	USDCHF	0,9388	-0,70	EURJPY	121,85	-2,49%	
EURCHF	1,0603	-0,23				EURCHF	1,0853	-2,30%	

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	1,016	1,019	1,001	0,989		0,968	
JAPAN	- 0,10	JPY	-0,160	-0,106	-0,111	-0,084			
BANK OF ENGLAND	0,75	GBP	0,507	0,487	0,503	0,505			
SWITZERLAND	-0,75	CHF	-0,844	-0,824	-0,791	-0,762			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,467	0,561	0,732			1,314		
GREEK TREASURY			0,656	1,464	1,882	1,957			
GERMAN TREASURY		-0,888	-0,889	-0,731	-0,634	-0,494	-0,284		
JAPANESE TREAS		-0,276	-0,263	-0,121	0,064	0,189	0,318		
U.K TREASURY		0,107	0,146	0,253	0,457	0,627	0,732		
ESM TREASURY		-0,576	-0,514	-0,362	-0,084	0,022	0,077		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,450	-0,462	-0,419	-0,358	-0,236	-0,048	0,050	0,053
USD SWAP		0,672	0,610	0,646	0,683	0,749	0,835	0,884	0,897
JPY SWAP		-0,167	-0,227	-0,236	-0,217	-0,155	-0,053	0,040	0,107
GBP SWAP		0,517	0,472	0,480	0,500	0,543	0,607	0,635	0,629
CHF SWAP		-0,865	-0,885	-0,817	-0,720	-0,568	-0,365	-0,290	-0,313

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	109,53	0,37	9	22	3M	100,01	-0,06	
GGB 3,50%	01/23	3Y	108,66	0,48	9	22				
GGB 3,45%	04/24	4Y	111,35	0,61	9	12				
GGB 1,875%	07/26	6Y	105,60	0,96	11	2	6M	100,02	-0,04	
GGB 3,875%	03/29	10Y	120,38	1,44	18	1				
GGB 1,875%	02/35	15Y	100,18	1,86	15	-5	12M	99,98	0,02	
GGB 4%	01/37	17Y	129,64	1,93	11	-27				
GGB 4,20%	01/42	22Y	137,95	2,03	12					

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		155	60	87	69	3	127		
10Y		220	58	120	111	29	179		
15Y		252	61	129	130	29	197		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,06	-0,04	0,02	0,37	0,61	0,96	1,44	1,86	1,93

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	693	-4,87	917	-24,46%					
DOW JONES	26.121	-3,58	28.538	-8,47%	BUND	179,5			
S&P 500	3.024	-3,39	3.231	-6,41%	BOBL	136,47			
NASDAQ	8.739	-3,10	8.973	-2,61%	SCHATZ	112,54			
DAX	11.584	-3,02	13.249	-12,57%					
FTSE	6.539	-2,48	7.542	-13,30%	US LONG BOND	179,47			
NIKKEI	20.750	-2,72	23.657	-12,29%	US 10Y	138,02			
BRENT	48,78	-2,42	66	-26,09%	US 5Y	123,84			
GOLD \$	1.686	0,82	1.517	11,14%	US 2Y	109,64			

