

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	1,133	-0,03	USDJPY	107,305	0,04	EURUSD	1,1212	1,03%	
EURGBP	0,8953	-0,35	USDGBP	0,79045	-0,33	EURGBP	0,84558	5,89%	
EURJPY	121,55	0,01	USDCHF	0,93815	-0,04	EURJPY	121,85	-0,25%	
EURCHF	1,0626	-0,05				EURCHF	1,0853	-2,09%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,507	-0,336	-0,433	-0,322	-0,194	-0,263	
USA	(0,00 / 0,25)	USD	0,183	0,233	0,268	0,360		0,492	
JAPAN	- 0,10	JPY	-0,075	-0,052	-0,047	-0,032			
BANK OF ENGLAND	0,10	GBP	0,078	0,102	0,120	0,262			
SWITZERLAND	-0,75	CHF	-0,771	-0,712	-0,680	-0,639			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,293	0,653			1,388		
GREEK TREASURY			0,508	1,105	1,169	1,279			
GERMAN TREASURY		-0,676	-0,655	-0,449	-0,242	-0,200	-0,015		
JAPANESE TREAS		-0,125	-0,104	0,031	0,234	0,394	0,560		
U.K TREASURY		-0,093	-0,060	0,175	0,386	0,552	0,637		
ESM TREASURY		-0,516	-0,477	-0,226	0,071	0,231	0,258		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,360	-0,381	-0,346	-0,287	-0,174	-0,004	0,064	0,023
USD SWAP		0,254	0,225	0,323	0,460	0,626	0,787	0,866	0,899
JPY SWAP		-0,034	-0,044	-0,039	-0,017	0,043	0,155	0,240	0,327
GBP SWAP		0,213	0,183	0,234	0,292	0,372	0,443	0,460	0,439
CHF SWAP		-0,653	-0,617	-0,538	-0,445	-0,303	-0,135	-0,098	-0,215

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	108,53	0,21	-1	5	3M	99,99	0,06	
GGB 3,50%	01/23	3Y	108,26	0,25	0	-1				
GGB 3,375%	02/25	5Y	113,11	0,48	-1	-12				
GGB 1,875%	07/26	6Y	107,29	0,64	-1	-30	6M	99,94	0,12	
GGB 2%	04/27	7Y	107,91	0,80	0	-14				
GGB 1,5%	06/30	10Y	103,76	1,10	0	-37				
GGB 1,875%	02/35	15Y	109,62	1,15	0	-73	12M	99,91	0,09	
GGB 4%	01/37	17Y	140,64	1,26	0	-94				
GGB 4,20%	01/42	22Y	151,27	1,42	0	-89				

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		116	21	70	62	-18	101		
10Y		155	-7	70	70	-10	124		
15Y		141	-50	47	40	-46	112		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,06	0,12	0,09	0,28	0,51	0,82	1,11	1,17	1,28

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	637	-0,61	917	-30,52%				
DOW JONES	26.067	0,68	28.538	-8,66%		BUND	176,22	
S&P 500	3.170	0,78	3.231	-1,89%		BOBL	134,78	
NASDAQ	10.493	1,44	8.973	16,93%		SCHATZ	112,075	
DAX	12.653	1,27	13.249	-4,50%				
FTSE	6.123	-0,53	7.542	-18,81%		US LONG BOND	178,94	
NIKKEI	22.529	0,40	23.657	-4,77%		US 10Y	139,16	
BRENT	43,27	-0,05	66	-34,44%		US 5Y	125,71	
GOLD \$	1.814	0,28	1.517	19,57%		US 2Y	110,40	

