

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	1,175	-0,36	USDJPY	105,095	0,16	EURUSD	1,1212	4,80%	
EURGBP	0,9047	-0,27	USDGBP	0,7699	0,07	EURGBP	0,84558	6,99%	
EURJPY	123,5	-0,18	USDCHF	0,91435	0,18	EURJPY	121,85	1,35%	
EURCHF	1,0744	-0,15				EURCHF	1,0853	-1,00%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,515	-0,336	-0,454	-0,379	-0,194	-0,307	
USA	(0,00 / 0,25)	USD	0,167	0,219	0,268	0,318		0,461	
JAPAN	- 0,10	JPY	-0,067	-0,049	-0,061	-0,033			
BANK OF ENGLAND	0,10	GBP	0,068	0,084	0,092	0,173			
SWITZERLAND	-0,75	CHF	-0,784	-0,738	-0,707	-0,658			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,123	0,242	0,558			1,209	
GREEK TREASURY				0,462	1,070	1,215	1,376		
GERMAN TREASURY			-0,695	-0,706	-0,525	-0,340	-0,310	-0,114	
JAPANESE TREAS			-0,128	-0,114	0,021	0,231	0,391	0,545	
U.K TREASURY			-0,096	-0,134	0,098	0,330	0,512	0,616	
ESM TREASURY			-0,550	-0,519	-0,290	-0,008	0,141	0,161	

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,404	-0,420	-0,393	-0,342	-0,240	-0,080	-0,022	-0,077
USD SWAP		0,232	0,209	0,286	0,404	0,554	0,701	0,772	0,800
JPY SWAP		-0,036	-0,054	-0,053	-0,034	0,023	0,126	0,204	0,285
GBP SWAP		0,136	0,107	0,154	0,210	0,294	0,384	0,418	0,416
CHF SWAP		-0,675	-0,652	-0,580	-0,495	-0,370	-0,220	-0,188	-0,305

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	108,47	0,12	-3	-3	3M	100,00	-0,01	
GGB 3,50%	01/23	3Y	108,23	0,19	-2	-7				
GGB 3,375%	02/25	5Y	113,21	0,43	-1	-18				
GGB 1,875%	07/26	6Y	107,55	0,58	-1	-36	6M	99,99	0,03	
GGB 2%	04/27	7Y	108,05	0,77	-1	-17				
GGB 1,5%	06/30	10Y	104,07	1,06	-1	-41				
GGB 1,875%	02/35	15Y	108,98	1,20	0	-68	12M	99,93	0,08	
GGB 4%	01/37	17Y	138,77	1,36	0	-84				
GGB 4,20%	01/42	22Y	149,54	1,49	0	-82				

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		117	22	68	65	-3	102		
10Y		160	-2	74	74	9	127		
15Y		156	-36	58	54	-18	123		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,01	0,03	0,08	0,23	0,46	0,80	1,07	1,22	1,38

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	629	-0,50	917	-31,39%				
DOW JONES	26.540	0,61	28.538	-7,00%	BUND	177,24		
S&P 500	3.258	1,24	3.231	0,85%	BOBL	135,07		
NASDAQ	10.543	1,35	8.973	17,50%	SCHATZ	112,12		
DAX	12.618	-1,59	13.249	-4,76%				
FTSE	6.074	-0,93	7.542	-19,46%	US LONG BOND	181,88		
NIKKEI	22.339	-0,26	23.657	-5,57%	US 10Y	139,88		
BRENT	43,33	-0,96	66	-34,35%	US 5Y	125,97		
GOLD \$	1.955	-0,81	1.517	28,86%	US 2Y	110,45		

