

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	1,088	0,45	USDJPY	106,715	-0,48	EURUSD	1,1212	-2,97%	
EURGBP	0,8708	-0,03	USDGBP	0,80055	-0,50	EURGBP	0,84558	2,99%	
EURJPY	116,1	-0,04	USDCHF	0,97345	-0,19	EURJPY	121,85	-4,72%	
EURCHF	1,0589	0,24				EURCHF	1,0853	-2,43%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANK RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,448	-0,336	-0,223	-0,147	-0,194	-0,109	
USA	(0,00 / 0,25)	USD	0,441	0,828	0,887	0,922		0,940	
JAPAN	- 0,10	JPY	-0,053	-0,034	-0,004	0,030			
BANK OF ENGLAND	0,10	GBP	0,227	0,441	0,637	0,716			
SWITZERLAND	-0,75	CHF	-0,714	-0,671	-0,573	-0,536			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,215	0,403	0,660			1,249	
GREEK TREASURY				1,770	2,202	2,200	2,290		
GERMAN TREASURY			-0,677	-0,633	-0,447	-0,320	-0,199	-0,040	
JAPANESE TREAS			-0,172	-0,160	-0,038	0,172	0,298	0,427	
U.K TREASURY			0,070	0,173	0,303	0,495	0,598	0,630	
ESM TREASURY			-0,353	-0,255	-0,050	0,228	0,338	0,339	

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,238	-0,285	-0,235	-0,169	-0,054	0,102	0,143	0,041
USD SWAP		0,456	0,380	0,464	0,566	0,681	0,772	0,812	0,826
JPY SWAP		-0,021	-0,066	-0,066	-0,055	0,012	0,118	0,192	0,256
GBP SWAP		0,546	0,443	0,476	0,508	0,548	0,567	0,548	0,474
CHF SWAP		-0,636	-0,660	-0,570	-0,444	-0,275	-0,130	-0,115	-0,218

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	106,56	1,40	-4	125	3M	99,94	0,22	
GGB 3,50%	01/23	3Y	105,10	1,59	-3	133				
GGB 3,45%	04/24	4Y	106,54	1,71	-2	122				
GGB 1,875%	07/26	6Y	100,03	1,87	-4	93	6M	99,88	0,32	
GGB 2%	04/27	7Y	99,94	2,01	-2	107				
GGB 3,875%	03/29	9Y	113,71	2,16	-4	73				
GGB 1,875%	02/35	15Y	96,45	2,16	-2	28	12M	99,77	0,26	
GGB 4%	01/37	17Y	124,22	2,25	-2	5				
GGB 4,20%	01/42	22Y	130,55	2,38	-2	7				

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		240	145	147	124	57	210		
10Y		265	103	132	121	46	218		
15Y		252	61	101	103	15	191		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,22	0,32	0,26	1,6	1,77	2,05	2,20	2,20	2,29

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	634	1,28	917	-30,84%				
DOW JONES	24.134	1,51	28.538	-15,43%		BUND	172,44	
S&P 500	2.878	1,47	3.231	-10,91%		BOBL	135,14	
NASDAQ	8.730	1,11	8.973	-2,71%		SCHATZ	112,13	
DAX	10.808	1,38	13.249	-18,43%				
FTSE	5.921	1,27	7.542	-21,49%		US LONG BOND	180,38	
NIKKEI	19.771	-0,06	23.657	-16,43%		US 10Y	138,59	
BRENT	20,33	1,70	66	-69,20%		US 5Y	125,19	
GOLD \$	1.708	-0,36	1.517	12,58%		US 2Y	110,16	

