

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	1,174	0,24	USDJPY	104,935	-0,16	EURUSD	1,1212	4,75%	
EURGBP	0,9057	-0,04	USDGBP	0,77125	-0,27	EURGBP	0,84558	7,11%	
EURJPY	123,24	0,09	USDCHF	0,91615	-0,18	EURJPY	121,85	1,14%	
EURCHF	1,076	0,05				EURCHF	1,0853	-0,86%	

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	0,166	0,211	0,270	0,317		0,457	
JAPAN	- 0,10	JPY	-0,067	-0,046	-0,049	-0,030			
BANK OF ENGLAND	0,10	GBP	0,070	0,084	0,087	0,175			
SWITZERLAND	-0,75	CHF	-0,780	-0,734	-0,704	-0,657			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,143	0,271	0,586			1,226	
GREEK TREASURY				0,474	1,079	1,214	1,377		
GERMAN TREASURY			-0,688	-0,697	-0,511	-0,317	-0,286	-0,095	
JAPANESE TREAS			-0,115	-0,113	0,023	0,234	0,391	0,544	
U.K TREASURY			-0,080	-0,121	0,108	0,343	0,518	0,624	
ESM TREASURY			-0,549	-0,516	-0,285	-0,003	0,147	0,167	

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,401	-0,418	-0,387	-0,336	-0,234	-0,074	-0,016	-0,070
USD SWAP		0,244	0,224	0,307	0,429	0,582	0,727	0,798	0,824
JPY SWAP		-0,036	-0,051	-0,049	-0,029	0,027	0,131	0,212	0,294
GBP SWAP		0,136	0,109	0,162	0,222	0,307	0,397	0,430	0,429
CHF SWAP		-0,673	-0,647	-0,575	-0,488	-0,363	-0,210	-0,180	-0,295

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	108,46	0,14	-2	-1	3M	100,00	0,00	
GGB 3,50%	01/23	3Y	108,22	0,20	-1	-6				
GGB 3,375%	02/25	5Y	113,20	0,43	-1	-17				
GGB 1,875%	07/26	6Y	107,50	0,59	0	-35	6M	99,98	0,05	
GGB 2%	04/27	7Y	108,03	0,77	-1	-17				
GGB 1,5%	06/30	10Y	104,05	1,07	0	-40				
GGB 1,875%	02/35	15Y	109,02	1,19	0	-69	12M	99,91	0,10	
GGB 4%	01/37	17Y	138,79	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	64	-3	103		
10Y		159	-3	73	72	8	127		
15Y		153	-38	57	52	-20	123		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	0,05	0,10	0,27	0,47	0,81	1,08	1,21	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	630	-0,53	917	-31,27%				
DOW JONES	26.379	-0,77	28.538	-7,56%		BUND	177,12	
S&P 500	3.218	-0,65	3.231	-0,39%		BOBL	135,06	
NASDAQ	10.402	-1,27	8.973	15,93%		SCHATZ	112,115	
DAX	12.818	-0,14	13.249	-3,26%				
FTSE	6.147	0,29	7.542	-18,50%		US LONG BOND	181,31	
NIKKEI	22.397	-1,15	23.657	-5,33%		US 10Y	139,63	
BRENT	43,82	1,39	66	-33,61%		US 5Y	125,83	
GOLD \$	1.956	-0,11	1.517	28,96%		US 2Y	110,42	

