

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	1,089	-0,07	USDJPY	107,745	0,10	EURUSD	1,1212	-2,85%	
EURGBP	0,8941	-0,22	USDGBP	0,82085	-0,15	EURGBP	0,84558	5,74%	
EURJPY	117,36	0,01	USDCHF	0,97235	0,12	EURJPY	121,85	-3,69%	
EURCHF	1,0591	0,02				EURCHF	1,0853	-2,41%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,473	-0,336	-0,279	-0,154	-0,194	-0,093	
USA	(0,00 / 0,25)	USD	0,174	0,282	0,369	0,570		0,682	
JAPAN	- 0,10	JPY	-0,073	-0,050	-0,030	0,015			
BANK OF ENGLAND	0,10	GBP	0,115	0,183	0,253	0,426			
SWITZERLAND	-0,75	CHF	-0,748	-0,723	-0,632	-0,596			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,168	0,333	0,659			1,371		
GREEK TREASURY			1,063	1,685	1,768	1,870			
GERMAN TREASURY		-0,680	-0,672	-0,486	-0,352	-0,218	-0,043		
JAPANESE TREAS		-0,144	-0,122	0,002	0,218	0,344	0,486		
U.K TREASURY		-0,051	-0,018	0,174	0,374	0,525	0,585		
ESM TREASURY		-0,401	-0,371	-0,120	0,114	0,243	0,260		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,224	-0,304	-0,279	-0,227	-0,127	0,019	0,068	-0,011
USD SWAP		0,309	0,271	0,373	0,501	0,657	0,813	0,888	0,926
JPY SWAP		-0,016	-0,046	-0,045	-0,024	0,034	0,133	0,198	0,259
GBP SWAP		0,338	0,266	0,298	0,342	0,397	0,439	0,433	0,387
CHF SWAP		-0,658	-0,682	-0,628	-0,528	-0,383	-0,235	-0,215	-0,318

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	107,73	0,78	-1	63	3M	99,96	0,20	
GGB 3,50%	01/23	3Y	107,00	0,84	-2	58				
GGB 3,45%	04/24	4Y	109,13	1,02	-2	53				
GGB 1,875%	07/26	6Y	102,99	1,37	-1	42	6M	99,92	0,27	
GGB 2%	04/27	7Y	103,30	1,49	-1	55				
GGB 3,875%	03/29	9Y	117,93	1,67	-3	23				
GGB 1,875%	02/35	15Y	101,76	1,74	-2	-14	12M	99,72	0,35	
GGB 4%	01/37	17Y	130,96	1,83	-2	-37				
GGB 4,20%	01/42	22Y	139,13	1,97	-2	-35				

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		174	79	101	89	1	146		
10Y		217	55	105	96	9	172		
15Y		212	21	75	78	-21	151		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,20	0,27	0,35	0,84	1,02	1,49	1,67	1,74	1,83

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	618	1,42	917	-32,62%					
DOW JONES	24.465	-0,04	28.538	-14,27%		BUND	173,16		
S&P 500	2.955	0,24	3.231	-8,53%		BOBL	135,4		
NASDAQ	9.325	0,43	8.973	3,92%		SCHATZ	112,11		
DAX	11.264	1,72	13.249	-14,98%					
FTSE	5.993	-0,37	7.542	-20,53%		US LONG BOND	180,03		
NIKKEI	20.742	1,73	23.657	-12,32%		US 10Y	139,13		
BRENT	35,24	0,31	66	-46,61%		US 5Y	125,61		
GOLD \$	1.730	-0,29	1.517	14,02%		US 2Y	110,25		

