

FOREIGN EXCHANGE

SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 29/12/2017	Euro %change from 29-12-2017	
EURUSD	1,181	0,05	USDJPY	110,725	-0,30	EURUSD	1,20035	-1,58%
EURGBP	0,8733	0,23	USDGBP	0,7393	-0,27	EURGBP	0,88846	-1,71%
EURJPY	130,81	-0,35	USDCHF	1,00125	0,00	EURJPY	135,28	-3,31%
EURCHF	1,1829	-0,06				EURCHF	1,16993	1,11%

MONEY MARKET RATES/EURIBOR - LIBOR

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00 EUR	-0,369	-0,341	-0,326	-0,271	-0,219	-0,188
USA (1,50-1,75)	USD	1,939	2,092	2,321	2,493	0,551	2,754
JAPAN - 0,10	JPY	-0,040	-0,045	-0,028	0,024	0,354	
BANK OF ENGLAND 0,50	GBP	0,500	0,539	0,640	0,759		
SWITZERLAND -0,75	CHF	-0,782	-0,744	-0,716	-0,643	0,143	

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	2,590	2,948	3,113			3,236
GREEK TREASURY	1,403		4,400	4,826	5,091	
GERMAN TREASURY	-0,565	-0,009	0,636	0,781	1,053	1,329
JAPANESE TREAS	-0,131	-0,097	0,063	0,276	0,547	0,769
U.K TREASURY	0,852	1,222	1,549	1,802	1,937	1,936
ESM TREASURY	-0,331	0,222	0,763	1,294	1,376	1,565

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,249	0,067	0,454	0,751	1,087	1,427	1,578	1,638
USD SWAP	2,580	2,942	3,044	3,091	3,145	3,189	3,198	3,161
JPY SWAP	0,035	0,078	0,124	0,184	0,288	0,486	0,657	0,833
GBP SWAP	0,855	1,208	1,421	1,557	1,697	1,803	1,827	1,790
CHF SWAP	-0,620	-0,275	0,033	0,278	0,556	0,830	0,968	1,045

HELLENIC REPUBLIC BONDS

GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY IN b.p	YIELD CHANGE FROM THE BEGINNING OF	Tenor	LAST MID PRICE	MID YIELD
GGB 4,75%	4/19	1Y	103,44	0,92	0	-62	3M	99,93	0,56
GGB 3,50%	01/23	5Y	100,55	3,37	-3	-10			
GGB 3,375%	02/25	7Y	96,14	4,04	1	-10	6M	99,77	0,61
GGB 3,75%	01/28	10Y	95,23	4,36	3	25			
GGB 3,90%	01/33	15Y	90,69	4,79	2	30	12M	99,41	0,71
GGB 4%	01/37	20Y	87,40	5,06	3	46			
GGB 4,20%	01/42	25Y	87,51	5,12	2				

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	GREECE VS GERMANY SPREAD CHANGE FROM THE BEGINNING OF THE YEAR IN b.p	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	344	-29	315	280	252	333
10Y	376	20	300	259	228	353
15Y	405	26	289	246	221	354

GREECE SOVEREIGN CURVE

MATURITY	3M	6M	1Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,56	0,61	0,71	3,37	4,04	4,36	4,79	5,06

STOCK MARKETS-BOND FUTURES

STOCK MARKETS					BOND FUTURES		
	Last Price	Price change 1 day percent	closing price 29-12-2017	%change from 29-12-2017	bond futures	PRICE	
ATHENS GENERAL INDEX	794	0,71	802	-1,06%			
DOW JONES	24769	0,25	24719	0,20%	BUND	157,92	
S&P 500	2722	0,41	2673	1,85%	BOBL	130,84	
NASDAQ	7398	0,63	6903	7,18%	SCHATZ	111,895	
DAX	13001	0,03	12918	0,64%			
FTSE	7736	0,02	7688	0,62%	US LONG BOND	140,56	
NIKKEI	22838	0,53	22765	0,32%	US 10Y	118,39	
BRENT	79,64	0,45	66,87	19,10%	US 5Y	112,82	
GOLD \$	1288	-0,23	1303	-1,17%	US 2Y	105,84	

GREECE-PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

