

**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	1,182	0,27	USDJPY	110,01	0,30	EURUSD	1,20035	-1,50%
EURGBP	0,8799	0,20	USDGBP	0,7443	-0,44	EURGBP	0,88846	-0,96%
EURJPY	130,08	0,03	USDCHF	0,98275	0,27	EURJPY	135,28	-3,85%
EURCHF	1,162	0,00				EURCHF	1,16993	-0,68%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,371	-0,338	-0,321	-0,267	-0,211
USA	( 1,75-2)	USD	2,057	2,147	2,336	2,499	2,765
JAPAN	- 0,10	JPY	-0,077	-0,054	-0,035	0,017	0,354
BANK OF ENGLAND	0,50	GBP	0,501	0,544	0,629	0,759	
SWITZERLAND	-0,75	CHF	-0,791	-0,744	-0,731	-0,643	0,143

**CAPITAL MARKETS**

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	2,557	2,825	2,959			3,079
GREEK TREASURY	1,403		4,637	5,062	5,204	
GERMAN TREASURY	-0,579	-0,126	0,501	0,644	0,914	1,186
JAPANESE TREAS	-0,130	-0,108	0,043	0,254	0,518	0,730
U.K TREASURY	0,764	1,103	1,388	1,661	1,819	1,816
ESM TREASURY	-0,330	0,178	0,749	1,295	1,368	1,564

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,242	0,051	0,396	0,678	1,008	1,346	1,496	1,551
USD SWAP	2,626	2,923	2,972	2,993	3,025	3,063	3,064	3,027
JPY SWAP	0,031	0,068	0,111	0,169	0,270	0,461	0,624	0,795
GBP SWAP	0,861	1,168	1,357	1,475	1,598	1,701	1,722	1,686
CHF SWAP	-0,629	-0,330	-0,035	0,226	0,503	0,813	0,946	1,030

**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 THE YEAR in b.p	Tenor	LAST MID PRICE	MID YIELD
GGB 4,75%	4/19	1Y	102,90	1,21	6	-33	3M	99,86	0,65
GGB 3,50%	01/23	5Y	98,54	3,85	5	38			
GGB 3,375%	02/25	7Y	95,62	4,14	-1	0	6M	99,65	0,75
GGB 3,75%	01/28	10Y	93,52	4,60	5	49			
GGB 3,90%	01/33	15Y	88,54	5,02	4	53	12M	98,93	1,08
GGB 4%	01/37	20Y	86,28	5,16	5	56			
GGB 4,20%	01/42	25Y	86,30	5,22	4				

**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	408	35	348	317	200	394
10Y	414	58	323	268	179	378
15Y	442	63	312	260	186	383

**GREECE SOVEREIGN CURVE**

MATURITY	3M	6M	1Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,65	0,75	1,08	3,85	4,14	4,60	5,02	5,16

**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	770	-0,02	802	-4,05%			
DOW JONES	25201	-0,47	24719	1,95%	BUND	159,57	
S&P 500	2776	-0,40	2673	3,84%	BOBL	131,47	
NASDAQ	7696	-0,11	6903	11,48%	SCHATZ	111,965	
DAX	12847	-0,34	12918	-0,55%			
FTSE	7662	-0,55	7688	-0,34%	US LONG BOND	143,97	
NIKKEI	22739	-0,99	22765	-0,12%	US 10Y	119,63	
BRENT	76,56	-0,23	66,87	14,49%	US 5Y	113,41	
GOLD \$	1302	0,22	1303	-0,06%	US 2Y	105,99	

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

