

**FOREIGN EXCHANGE**

SPOT	LAST MID PRICE		SPOT	LAST MID PRICE		FIXING 31-12-2018		Euro change year to date(YTD%)
	Price change 1 day percent			Price change 1 day percent				
EURUSD	1,152	0,19	USDJPY	108,315	0,11	EURUSD	1,14655	0,49%
EURGBP	0,9057	-0,44	USDGBP	0,7859	0,20	EURGBP	0,89904	0,74%
EURJPY	124,81	-0,08	USDCHF	0,98175	0,28	EURJPY	125,71	-0,72%
EURCHF	1,1312	0,08				EURCHF	1,12549	0,51%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR -0,364	-0,336	-0,308	-0,236	-0,194	-0,118
USA ( 2,25 / 2,50)		USD 2,519	2,653	2,799	2,870		3,039
JAPAN - 0,10		JPY -0,107	-0,079	-0,074	0,005		
BANK OF ENGLAND 0,75		GBP 0,732	0,796	0,904	1,032		
SWITZERLAND -0,75		CHF -0,780	-0,729	-0,703	-0,632		

**CAPITAL MARKETS**

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	2,541	2,529	2,706			3,037
GREEK TREASURY	1,403	3,291	4,333	4,762	5,006	
GERMAN TREASURY	-0,594	-0,361	0,235	0,462	0,632	0,832
JAPANESE TREAS	-0,148	-0,149	0,017	0,251	0,472	0,701
U.K TREASURY	0,754	0,894	1,237	1,459	1,700	1,781
ESM TREASURY	-0,416	-0,007	0,707	1,217	1,288	1,505

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,221	-0,049	0,200	0,460	0,802	1,170	1,334	1,395
USD SWAP	2,764	2,631	2,612	2,650	2,731	2,822	2,852	2,852
JPY SWAP	0,006	0,001	0,018	0,065	0,171	0,364	0,524	0,691
GBP SWAP	1,079	1,200	1,279	1,340	1,424	1,516	1,559	1,568
CHF SWAP	-0,637	-0,466	-0,263	-0,028	0,286	0,630	0,780	0,855

**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 4,75%	4/19	0,3Y	101,00	0,75	2	6	3M	99,83	0,78	
GGB 3,50%	01/23	5Y	100,89	3,26	1	8				
GGB 3,375%	02/25	7Y	96,73	3,99	1	1	6M	99,63	0,88	
GGB 3,75%	01/28	10Y	95,89	4,31	0	-4				
GGB 3,90%	01/33	15Y	91,49	4,74	1	-3	12M	99,09	0,99	
GGB 4%	01/37	20Y	88,43	4,99	0	-2				
GGB 4,20%	01/42	25Y	88,32	5,07	0					

**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	365	8	293	284	144	330
10Y	410	-6	291	264	148	368
15Y	430	1	278	246	156	366

**GREECE SOVEREIGN YIELD CURVE**

Maturity	3M	6M	1Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,78	0,88	0,99	3,26	3,99	4,31	4,74	4,99

**STOCK MARKETS-BOND FUTURES**

**STOCK MARKETS**

**BOND FUTURES**

	Last Price	Price change 1 day percent	closing price 31-12-2018	%change year to date(YTD%)	bond futures	PRICE
ATHENS GENERAL INDEX	634	0,05	613	3,34%		
DOW JONES	24.002	0,51	23.327	2,89%	BUND	164,48
S&P 500	2.597	0,45	2.507	3,58%	BOBL	132,82
NASDAQ	6.986	0,42	6.635	5,29%	SCHATZ	111,94
DAX	10.949	0,25	10.580	3,49%		
FTSE	6.998	0,79	6.728	4,01%	US LONG BOND	145,63
NIKKEI	20.360	0,97	20.014	1,73%	US 10Y	121,92
BRENT	62,20	0,84	53,8	15,61%	US 5Y	114,52
GOLD \$	1.293	0,46	1.282	0,82%	US 2Y	106,03

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

