

**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	1,134	0,04	USDJPY	110,825	-0,12	EURUSD	1,14655	-1,09%
EURGBP	0,871	-0,21	USDGBP	0,768	0,17	EURGBP	0,89904	-3,12%
EURJPY	125,69	-0,15	USDCHF	1,00035	0,07	EURJPY	125,71	-0,02%
EURCHF	1,1344	0,02				EURCHF	1,12549	0,79%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR -0,367	-0,336	-0,308	-0,232	-0,194	-0,108
USA ( 2,25 / 2,50)		USD 2,481	2,574	2,663	2,693		2,874
JAPAN - 0,10		JPY -0,100	-0,088	-0,082	0,001		
BANK OF ENGLAND 0,75		GBP 0,730	0,788	0,859	0,992		
SWITZERLAND -0,75		CHF -0,779	-0,733	-0,721	-0,657		

**CAPITAL MARKETS**

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	2,520	2,507	2,677			3,032
GREEK TREASURY	1,403	3,073	3,796	4,349	4,635	
GERMAN TREASURY	-0,556	-0,332	0,114	0,351	0,531	0,734
JAPANESE TREAS	-0,175	-0,173	-0,037	0,179	0,408	0,582
U.K TREASURY	0,741	0,839	1,175	1,394	1,620	1,693
ESM TREASURY	-0,434	-0,108	0,477	0,962	1,084	1,333

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,218	-0,069	0,132	0,345	0,650	1,004	1,168	1,235
USD SWAP	2,672	2,577	2,566	2,606	2,691	2,793	2,830	2,837
JPY SWAP	-0,008	-0,031	-0,018	0,030	0,133	0,320	0,473	0,618
GBP SWAP	1,015	1,119	1,210	1,281	1,374	1,477	1,518	1,519
CHF SWAP	-0,650	-0,503	-0,303	-0,095	0,191	0,518	0,665	0,723

**HELLENIC REPUBLIC BONDS**

**HELLENIC REPUBLIC T-BILLS**

GREEK BONDS	MATURITY	Tenor	LAST MID PRICE		MID YIELD	YIELD CHANGE		Tenor	LAST MID PRICE		MID YIELD
			1 DAY in b.p	YEAR TO DATE(YTD in b.p)		1 DAY in b.p	YEAR TO DATE(YTD in b.p)				
GGB 4,375%	8/22	3Y	107,04	2,22	0	-92	3M	99,87	0,65		
GGB 3,50%	01/23	4Y	103,87	2,45	0	-73					
GGB 3,45%	04/24	5Y	101,85	3,05	0	-55					
GGB 3,375%	02/25	6Y	99,96	3,38	1	-60	6M	99,66	0,78		
GGB 3,75%	01/28	9Y	99,76	3,78	0	-56					
GGB 3,90%	01/33	14Y	95,51	4,34	0	-43	12M	99,28	0,91		
GGB 4%	01/37	18Y	92,54	4,62	0	-38					
GGB 4,20%	01/42	23Y	92,55	4,74	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	10Y				
5Y	341	-17	290	275	125	315	
10Y	368	-48	261	230	93	327	
15Y	400	-29	261	239	98	337	

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,65	0,78	0,91	2,22	3,05	3,38	3,78	4,34	4,62

**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	678	0,16	613	10,65%			
DOW JONES	25.851	-0,40	23.327	10,82%	BUND	166,27	
S&P 500	2.775	-0,35	2.507	10,69%	BOBL	133,03	
NASDAQ	7.460	-0,39	6.635	12,43%	SCHATZ	111,855	
DAX	11.453	0,26	10.580	8,25%			
FTSE	7.179	0,17	6.728	6,71%	US LONG BOND	145,91	
NIKKEI	21.426	-0,18	20.014	7,05%	US 10Y	121,89	
BRENT	67,28	0,31	53,8	25,06%	US 5Y	114,46	
GOLD \$	1.324	0,03	1.282	3,28%	US 2Y	105,99	

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

