

**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	1,131	0,09	USDJPY	111,68	0,02	EURUSD	1,14655	-1,32%
EURGBP	0,8546	-0,10	USDGBP	0,75525	0,01	EURGBP	0,89904	-4,95%
EURJPY	126,37	-0,07	USDCHF	1,00425	-0,04	EURJPY	125,71	0,52%
EURCHF	1,1362	-0,13				EURCHF	1,12549	0,96%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANK RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR -0,368	-0,336	-0,310	-0,232	-0,194	-0,109
USA ( 2,25 / 2,50)		USD 2,484	2,569	2,611	2,676		2,859
JAPAN - 0,10		JPY -0,119	-0,106	-0,078	0,004		
BANK OF ENGLAND 0,75		GBP 0,728	0,787	0,843	0,968		
SWITZERLAND -0,75		CHF -0,784	-0,734	-0,704	-0,652		

**CAPITAL MARKETS**

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	2,458	2,424	2,621			3,035
GREEK TREASURY	#N/A N/A	2,650	3,822	4,231	4,535	
GERMAN TREASURY	-0,543	-0,346	0,076	0,327	0,518	0,731
JAPANESE TREAS	-0,154	-0,160	-0,034	0,179	0,401	0,582
U.K TREASURY	0,765	0,945	1,216	1,521	1,657	1,721
ESM TREASURY	-0,454	-0,158	0,374	0,874	1,014	1,282

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,225	-0,096	0,092	0,291	0,584	0,938	1,111	1,195
USD SWAP	2,655	2,514	2,493	2,540	2,636	2,753	2,800	2,816
JPY SWAP	-0,008	-0,038	-0,024	0,026	0,133	0,321	0,474	0,618
GBP SWAP	0,997	1,148	1,250	1,322	1,412	1,507	1,542	1,536
CHF SWAP	-0,648	-0,516	-0,328	-0,132	0,151	0,492	0,649	0,710

**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)	T-BILLS	
GGB 4,375%	8/22	3Y	107,56	2,03	1	-111	3M	99,93	0,46
GGB 3,50%	01/23	4Y	104,64	2,23	-1	-95			
GGB 3,45%	04/24	5Y	103,83	2,63	0	-97			
GGB 3,375%	02/25	6Y	101,77	3,04	0	-94	6M	99,77	0,62
GGB 3,875%	03/29	10Y	100,53	3,81	0	-9			
GGB 3,90%	01/33	14Y	96,72	4,22	0	-55	12M	99,10	0,91
GGB 4%	01/37	18Y	93,71	4,52	0	-48			
GGB 4,20%	01/42	23Y	93,63	4,66	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	300	-57	250	240	118	281
10Y	375	-41	263	249	129	337
15Y	390	-39	257	239	107	335

**GREECE SOVEREIGN YIELD CURVE**

Maturity	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,46	0,62	0,91	2,03	2,63	3,04	3,81	4,22	4,52

**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	725	0,67	613	18,22%		
DOW JONES	25.710	0,03	23.327	10,22%	BUND	164,24
S&P 500	2.808	-0,09	2.507	12,03%	BOBL	132,44
NASDAQ	7.631	-0,16	6.635	15,01%	SCHATZ	111,845
DAX	11.606	0,16	10.580	9,70%		
FTSE	7.217	0,44	6.728	7,27%	US LONG BOND	145,66
NIKKEI	21.451	0,77	20.014	7,18%	US 10Y	122,73
BRENT	67,41	0,27	53,8	25,30%	US 5Y	114,92
GOLD \$	1.302	0,43	1.282	1,54%	US 2Y	106,20

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

