

#### FOREIGN EXCHANGE

| SPOT   | LAST MID PRICE | Price change 1 day percent | SPOT   | LAST MID PRICE | Price change 1 day percent | FIXING 31-12-2019 |         | Euro change year to date(YTD%) |  |
|--------|----------------|----------------------------|--------|----------------|----------------------------|-------------------|---------|--------------------------------|--|
| EURUSD | 1,126          | 0,33                       | USDJPY | 107,185        | -0,02                      | EURUSD            | 1,1212  | 0,39%                          |  |
| EURGBP | 0,9123         | 0,32                       | USDGBP | 0,81055        | -0,01                      | EURGBP            | 0,84558 | 7,89%                          |  |
| EURJPY | 120,65         | 0,31                       | USDCHF | 0,94665        | -0,15                      | EURJPY            | 121,85  | -0,99%                         |  |
| EURCHF | 1,0655         | 0,18                       |        |                |                            | EURCHF            | 1,0853  | -1,82%                         |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
|--------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| EUROZONE           | 0,00          | EUR     | -0,504  | -0,336  | -0,403  | -0,283  | -0,194 | -0,199 |  |
| USA                | (0,00 / 0,25) | USD     | 0,178   | 0,243   | 0,308   | 0,361   |        | 0,566  |  |
| JAPAN              | - 0,10        | JPY     | -0,080  | -0,055  | -0,044  | -0,013  |        |        |  |
| BANK OF ENGLAND    | 0,10          | GBP     | 0,092   | 0,129   | 0,143   | 0,290   |        |        |  |
| SWITZERLAND        | -0,75         | CHF     | -0,764  | -0,708  | -0,662  | -0,605  |        |        |  |

#### CAPITAL MARKETS

|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    |  | 0,162  | 0,294  | 0,645   |         |         | 1,377   |  |  |
| GREEK TREASURY  |  |        | 0,711  | 1,270   | 1,351   | 1,471   |         |  |  |
| GERMAN TREASURY |  | -0,697 | -0,703 | -0,467  | -0,269  | -0,210  | -0,022  |  |  |
| JAPANESE TREAS  |  | -0,124 | -0,103 | 0,018   | 0,231   | 0,396   | 0,591   |  |  |
| U.K TREASURY    |  | -0,066 | -0,032 | 0,179   | 0,398   | 0,553   | 0,627   |  |  |
| ESM TREASURY    |  | -0,520 | -0,479 | -0,223  | 0,068   | 0,224   | 0,246   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP |  | -0,345 | -0,387 | -0,351 | -0,290 | -0,177  | -0,007  | 0,058   | 0,008   |
| USD SWAP |  | 0,273  | 0,241  | 0,338  | 0,469  | 0,631   | 0,784   | 0,858   | 0,888   |
| JPY SWAP |  | -0,020 | -0,032 | -0,028 | -0,006 | 0,052   | 0,160   | 0,240   | 0,321   |
| GBP SWAP |  | 0,246  | 0,207  | 0,245  | 0,295  | 0,367   | 0,433   | 0,447   | 0,418   |
| CHF SWAP |  | -0,623 | -0,602 | -0,530 | -0,438 | -0,300  | -0,133  | -0,098  | -0,248  |

#### 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 4,375%  | 8/22     | 2Y    | 108,40         | 0,32      | 1                         | 17                                    | 3M    | 99,94          | 0,29      |
| GGB 3,50%   | 01/23    | 3Y    | 108,03         | 0,37      | 0                         | 11                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 112,22         | 0,68      | 0                         | 8                                     |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 106,26         | 0,81      | 0                         | -13                                   | 6M    | 99,96          | 0,09      |
| GGB 2%      | 04/27    | 7Y    | 106,88         | 0,95      | 0                         | 1                                     |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 102,23         | 1,26      | 0                         | -21                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 107,15         | 1,33      | 0                         | -55                                   | 12M   | 99,87          | 0,13      |
| GGB 4%      | 01/37    | 17Y   | 137,28         | 1,45      | 0                         | -75                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 147,12         | 1,60      | 0                         | -71                                   |       |                |           |

#### 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       | 141     | 46                                                       | 85    | 81       | 10    | 123    |
| 10Y      | 174     | 12                                                       | 80    | 80       | -2    | 139    |
| 15Y      | 162     | -29                                                      | 57    | 60       | -35   | 127    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,29 | 0,09 | 0,13 | 0,40 | 0,71 | 0,98 | 1,27 | 1,35 | 1,47 |

#### STOCK MARKETS-BOND FUTURES

#### STOCK MARKETS

#### BOND FUTURES

|                      | Last Price | Price change 1 day percent | closing price 31-12-2019 | %change year to date(YTD%) | bond futures | PRICE   |
|----------------------|------------|----------------------------|--------------------------|----------------------------|--------------|---------|
| ATHENS GENERAL INDEX | 634        | -1,29                      | 917                      | -30,90%                    |              |         |
| DOW JONES            | 25.016     | -2,84                      | 28.538                   | -12,34%                    | BUND         | 176,5   |
| S&P 500              | 3.009      | -2,42                      | 3.231                    | -6,87%                     | BOBL         | 134,97  |
| NASDAQ               | 9.757      | -2,59                      | 8.973                    | 8,74%                      | SCHATZ       | 112,155 |
| DAX                  | 12.113     | 0,20                       | 13.249                   | -8,57%                     |              |         |
| FTSE                 | 6.149      | -0,17                      | 7.542                    | -18,47%                    | US LONG BOND | 178,94  |
| NIKKEI               | 21.995     | -2,30                      | 23.657                   | -7,03%                     | US 10Y       | 139,16  |
| BRENT                | 40,36      | -1,61                      | 66                       | -38,85%                    | US 5Y        | 125,70  |
| GOLD \$              | 1.771      | 0,01                       | 1.517                    | 16,77%                     | US 2Y        | 110,40  |

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

