

#### FOREIGN EXCHANGE

|        | LAST<br>MID<br>PRICE | Price change 1<br>day percent |        | LAST MID<br>PRICE | Price change 1 day<br>percent | FIXING 31-12-2019 |         | Euro change<br>year to<br>date(YTD%) |  |
|--------|----------------------|-------------------------------|--------|-------------------|-------------------------------|-------------------|---------|--------------------------------------|--|
| SPOT   |                      |                               | SPOT   |                   |                               |                   |         |                                      |  |
| EURUSD | 1,179                | 0,26                          | USDJPY | 105,89            | -0,06                         | EURUSD            | 1,1212  | 5,18%                                |  |
| EURGBP | 0,9008               | 0,13                          | USDGBP | 0,76385           | -0,13                         | EURGBP            | 0,84558 | 6,53%                                |  |
| EURJPY | 124,88               | 0,20                          | USDCHF | 0,91515           | -0,27                         | EURJPY            | 121,85  | 2,48%                                |  |
| EURCHF | 1,0792               | -0,02                         |        |                   |                               | EURCHF            | 1,0853  | -0,56%                               |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES   | 1 Month    | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|----------------------|------------|---------|---------|---------|---------|--------|
| EUROZONE 0,00        | EUR -0,510 | -0,336  | -0,463  | -0,407  | -0,194  | -0,333 |
| USA (0,00 / 0,25)    | USD 0,155  | 0,196   | 0,249   | 0,306   |         | 0,449  |
| JAPAN - 0,10         | JPY -0,073 | -0,059  | -0,055  | -0,030  |         |        |
| BANK OF ENGLAND 0,10 | GBP 0,059  | 0,078   | 0,084   | 0,161   |         |        |
| SWITZERLAND -0,75    | CHF -0,788 | -0,744  | -0,705  | -0,656  |         |        |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,111  | 0,217  | 0,549   |         |         | 1,226   |
| GREEK TREASURY  |        | 0,455  | 1,085   | 1,231   | 1,397   |         |
| GERMAN TREASURY | -0,702 | -0,709 | -0,525  | -0,334  | -0,298  | -0,107  |
| JAPANESE TREAS  | -0,121 | -0,115 | 0,019   | 0,232   | 0,394   | 0,556   |
| U.K TREASURY    | -0,070 | -0,127 | 0,099   | 0,333   | 0,518   | 0,623   |
| ESM TREASURY    | -0,544 | -0,513 | -0,275  | 0,013   | 0,164   | 0,184   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,423 | -0,428 | -0,398 | -0,345 | -0,239  | -0,073  | -0,011  | -0,063  |
| USD SWAP | 0,218  | 0,192  | 0,265  | 0,388  | 0,543   | 0,693   | 0,764   | 0,795   |
| JPY SWAP | -0,032 | -0,053 | -0,053 | -0,035 | 0,020   | 0,121   | 0,198   | 0,278   |
| GBP SWAP | 0,124  | 0,105  | 0,151  | 0,207  | 0,291   | 0,381   | 0,418   | 0,419   |
| CHF SWAP | -0,669 | -0,630 | -0,538 | -0,445 | -0,320  | -0,178  | -0,155  | -0,273  |

#### 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    | 108,46         | 0,11      | 0                         | -4                                    | 3M    | 100,00         | 0,00      |
| GGB 3,50%   | 01/23    | 3Y    | 108,21         | 0,19      | 0                         | -7                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113,16         | 0,43      | -1                        | -17                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,46         | 0,60      | -1                        | -34                                   | 6M    | 99,99          | 0,02      |
| GGB 2%      | 04/27    | 7Y    | 107,93         | 0,78      | -1                        | -16                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 104,03         | 1,07      | -1                        | -40                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 108,74         | 1,21      | -1                        | -67                                   | 12M   | 99,93          | 0,08      |
| GGB 4%      | 01/37    | 17Y   | 138,38         | 1,38      | -1                        | -82                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 149,23         | 1,50      | -1                        | -81                                   |       |                |           |

#### 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       | 116     | 21                                                       | 68    | 65       | -3    | 103    |
| 10Y      | 161     | -1                                                       | 77    | 76       | 10    | 130    |
| 15Y      | 157     | -35                                                      | 62    | 55       | -18   | 126    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,00 | 0,02 | 0,08 | 0,21 | 0,46 | 0,84 | 1,09 | 1,23 | 1,40 |

#### 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 | 618        | 0,51                       | 917                      | -32,58%                    |              |         |
| DOW JONES            | 26.664     | 0,89                       | 28.538                   | -6,57%                     | BUND         | 177,26  |
| S&P 500              | 3.295      | 0,72                       | 3.231                    | 1,97%                      | BOBL         | 135,1   |
| NASDAQ               | 10.903     | 1,47                       | 8.973                    | 21,51%                     | SCHATZ       | 112,135 |
| DAX                  | 12.685     | 0,30                       | 13.249                   | -4,26%                     |              |         |
| FTSE                 | 6.038      | 0,08                       | 7.542                    | -19,94%                    | US LONG BOND | 181,66  |
| NIKKEI               | 22.574     | 1,70                       | 23.657                   | -4,58%                     | US 10Y       | 140,00  |
| BRENT                | 43,99      | -0,36                      | 66                       | -33,35%                    | US 5Y        | 126,09  |
| GOLD \$              | 1.978      | 0,04                       | 1.517                    | 30,37%                     | US 2Y        | 110,48  |

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

