

#### 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 | 1,176          | 0,19                       | USDJPY | 106,775        | 0,27                       | EURUSD            | 1,1212  | 4,90%                          |  |
| EURGBP | 0,9008         | 0,12                       | USDGBP | 0,76585        | -0,08                      | EURGBP            | 0,84558 | 6,53%                          |  |
| EURJPY | 125,59         | 0,45                       | USDCHF | 0,91475        | -0,23                      | EURJPY            | 121,85  | 3,07%                          |  |
| EURCHF | 1,0759         | -0,04                      |        |                |                            | EURCHF            | 1,0853  | -0,87%                         |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
|--------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| EUROZONE           | 0,00          | EUR     | -0,514  | -0,336  | -0,482  | -0,426  | -0,194 | -0,356 |  |
| USA                | (0,00 / 0,25) | USD     | 0,168   | 0,220   | 0,257   | 0,333   |        | 0,455  |  |
| JAPAN              | - 0,10        | JPY     | -0,072  | -0,062  | -0,054  | -0,028  |        |        |  |
| BANK OF ENGLAND    | 0,10          | GBP     | 0,059   | 0,073   | 0,071   | 0,127   |        |        |  |
| SWITZERLAND        | -0,75         | CHF     | -0,791  | -0,741  | -0,701  | -0,651  |        |        |  |

#### CAPITAL MARKETS

|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    |  | 0,151  | 0,285  | 0,660   |         |         | 1,347   |  |  |
| GREEK TREASURY  |  |        | 0,443  | 1,095   | 1,260   | 1,435   |         |  |  |
| GERMAN TREASURY |  | -0,671 | -0,659 | -0,457  | -0,261  | -0,219  | -0,020  |  |  |
| JAPANESE TREAS  |  | -0,104 | -0,079 | 0,045   | 0,263   | 0,423   | 0,605   |  |  |
| U.K TREASURY    |  | 0,014  | -0,011 | 0,223   | 0,455   | 0,636   | 0,766   |  |  |
| ESM TREASURY    |  | -0,528 | -0,475 | -0,225  | 0,083   | 0,244   | 0,269   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP |  | -0,427 | -0,408 | -0,364 | -0,301 | -0,186  | -0,008  | 0,063   | 0,022   |
| USD SWAP |  | 0,242  | 0,250  | 0,343  | 0,484  | 0,663   | 0,833   | 0,915   | 0,955   |
| JPY SWAP |  | -0,024 | -0,031 | -0,023 | -0,002 | 0,058   | 0,169   | 0,254   | 0,342   |
| GBP SWAP |  | 0,122  | 0,155  | 0,231  | 0,303  | 0,400   | 0,497   | 0,536   | 0,544   |
| CHF SWAP |  | -0,655 | -0,609 | -0,521 | -0,420 | -0,285  | -0,130  | -0,104  | -0,205  |

#### 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    | 108,36         | 0,11      | 1                         | -4                                    | 3M    | 100,00         | -0,03     |
| GGB 3,50%   | 01/23    | 3Y    | 108,17         | 0,17      | 1                         | -9                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113,14         | 0,42      | 1                         | -18                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,56         | 0,58      | 1                         | -37                                   | 6M    | 100,00         | -0,01     |
| GGB 2%      | 04/27    | 7Y    | 107,83         | 0,79      | 0                         | -15                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 103,89         | 1,08      | 1                         | -39                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 108,44         | 1,23      | 2                         | -65                                   | 12M   | 99,94          | 0,07      |
| GGB 4%      | 01/37    | 17Y   | 137,63         | 1,42      | 3                         | -78                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 148,45         | 1,53      | 3                         | -78                                   |       |                |           |

#### 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       | 110     | 15                                                       | 68    | 63       | -1    | 100    |
| 10Y      | 155     | -7                                                       | 80    | 78       | 13    | 128    |
| 15Y      | 152     | -39                                                      | 67    | 60       | -11   | 127    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|------|------|------|------|------|------|------|
| YIELD    | -0,03 | -0,01 | 0,07 | 0,21 | 0,44 | 0,83 | 1,10 | 1,26 | 1,44 |

#### 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 | 628        | 0,30                       | 917                      | -31,48%                    |              |         |
| DOW JONES            | 27.687     | -0,38                      | 28.538                   | -2,98%                     | BUND         | 176,28  |
| S&P 500              | 3.334      | -0,80                      | 3.231                    | 3,18%                      | BOBL         | 134,77  |
| NASDAQ               | 10.783     | -1,69                      | 8.973                    | 20,17%                     | SCHATZ       | 112,055 |
| DAX                  | 12.921     | -0,20                      | 13.249                   | -2,48%                     |              |         |
| FTSE                 | 6.198      | 0,70                       | 7.542                    | -17,82%                    | US LONG BOND | 179,00  |
| NIKKEI               | 22.844     | 0,41                       | 23.657                   | -3,44%                     | US 10Y       | 139,23  |
| BRENT                | 45,01      | 1,15                       | 66                       | -31,80%                    | US 5Y        | 125,77  |
| GOLD \$              | 1.930      | 0,95                       | 1.517                    | 27,22%                     | US 2Y        | 110,39  |

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

