

#### 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 | 1,186          | -0,44                      | USDJPY | 106,215        | 0,24                       | EURUSD            | 1,1212  | 5,78%                          |
| EURGBP | 0,8879         | -0,24                      | USDGBP | 0,74865        | 0,20                       | EURGBP            | 0,84558 | 5,01%                          |
| EURJPY | 125,98         | -0,19                      | USDCHF | 0,9108         | 0,15                       | EURJPY            | 121,85  | 3,39%                          |
| EURCHF | 1,0802         | -0,28                      |        |                |                            | EURCHF            | 1,0853  | -0,47%                         |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |  |  |
|---------------------|---------------|-----|---------|---------|---------|---------|---------|--------|--|--|
| EUROZONE            | 0,00          | EUR | -0,510  | -0,336  | -0,478  | -0,441  | -0,194  | -0,373 |  |  |
| USA                 | (0,00 / 0,25) | USD | 0,157   | 0,186   | 0,241   | 0,310   |         | 0,445  |  |  |
| JAPAN               | - 0,10        | JPY | -0,096  | -0,051  | -0,058  | -0,042  |         |        |  |  |
| BANK OF ENGLAND     | 0,10          | GBP | 0,054   | 0,074   | 0,064   | 0,116   |         |        |  |  |
| SWITZERLAND         | -0,75         | CHF | -0,789  | -0,754  | -0,720  | -0,668  |         |        |  |  |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,137  | 0,266  | 0,690   |         |         | 1,444   |
| GREEK TREASURY  |        | 0,472  | 1,133   | 1,357   | 1,556   |         |
| GERMAN TREASURY | -0,687 | -0,677 | -0,443  | -0,218  | -0,180  | 0,014   |
| JAPANESE TREAS  | -0,106 | -0,078 | 0,043   | 0,269   | 0,425   | 0,616   |
| U.K TREASURY    | -0,090 | -0,040 | 0,271   | 0,525   | 0,816   | 0,858   |
| ESM TREASURY    | -0,559 | -0,503 | -0,218  | 0,111   | 0,285   | 0,319   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,452 | -0,444 | -0,395 | -0,317 | -0,177  | 0,016   | 0,098   | 0,079   |
| USD SWAP | 0,239  | 0,235  | 0,333  | 0,489  | 0,701   | 0,912   | 1,019   | 1,077   |
| JPY SWAP | -0,034 | -0,036 | -0,028 | -0,002 | 0,059   | 0,181   | 0,278   | 0,378   |
| GBP SWAP | 0,103  | 0,120  | 0,206  | 0,300  | 0,429   | 0,565   | 0,619   | 0,634   |
| CHF SWAP | -0,680 | -0,630 | -0,534 | -0,425 | -0,271  | -0,106  | -0,075  | -0,153  |

#### 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    | 108,05         | 0,15      | 0                         | -1                                    | 3M    | 99,99          | 0,10      |
| GGB 3,50%   | 01/23    | 3Y    | 107,94         | 0,19      | -2                        | -7                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 112,84         | 0,45      | -2                        | -16                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,33         | 0,60      | -1                        | -34                                   | 6M    | 100,00         | 0,01      |
| GGB 2%      | 04/27    | 7Y    | 107,60         | 0,82      | -2                        | -12                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 103,48         | 1,12      | -2                        | -35                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 107,01         | 1,34      | -2                        | -54                                   | 12M   | 99,95          | 0,07      |
| GGB 4%      | 01/37    | 17Y   | 135,42         | 1,54      | -2                        | -66                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 145,52         | 1,66      | -1                        | -66                                   |       |                |           |

#### 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       | 115     | 20                                                       | 73    | 66       | 6     | 103    |
| 10Y      | 158     | -4                                                       | 78    | 77       | 15    | 129    |
| 15Y      | 158     | -34                                                      | 69    | 64       | -4    | 133    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,10 | 0,01 | 0,07 | 0,21 | 0,47 | 0,84 | 1,13 | 1,36 | 1,56 |

#### 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 | 643        | 0,47                       | 917                      | -29,92%                    |              |         |
| DOW JONES            | 28.646     | 0,76                       | 28.538                   | 0,38%                      | BUND         | 176,32  |
| S&P 500              | 3.527      | 0,75                       | 3.231                    | 9,15%                      | BOBL         | 134,9   |
| NASDAQ               | 11.940     | 1,39                       | 8.973                    | 33,06%                     | SCHATZ       | 112,085 |
| DAX                  | 13.273     | 2,30                       | 13.249                   | 0,18%                      |              |         |
| FTSE                 | 5.966      | 1,78                       | 7.542                    | -20,89%                    | US LONG BOND | 177,59  |
| NIKKEI               | 23.247     | 0,47                       | 23.657                   | -1,73%                     | US 10Y       | 139,47  |
| BRENT                | 45,65      | 0,15                       | 66                       | -30,83%                    | US 5Y        | 125,88  |
| GOLD \$              | 1.969      | -0,07                      | 1.517                    | 29,78%                     | US 2Y        | 110,42  |

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

