

#### FOREIGN EXCHANGE

| SPOT   | LAST<br>MID<br>PRICE | Price change 1<br>day percent | SPOT   | LAST MID<br>PRICE | Price change 1 day<br>percent | FIXING 31-12-2019 |         | Euro change<br>year to<br>date(YTD%) |
|--------|----------------------|-------------------------------|--------|-------------------|-------------------------------|-------------------|---------|--------------------------------------|
| EURUSD | 1,219                | 0,26                          | USDJPY | 103,395           | -0,21                         | EURUSD            | 1,1212  | 8,76%                                |
| EURGBP | 0,9083               | -0,21                         | USDGBP | 0,74485           | -0,45                         | EURGBP            | 0,84558 | 7,42%                                |
| EURJPY | 126,1                | 0,04                          | USDCHF | 0,88885           | -0,08                         | EURJPY            | 121,85  | 3,48%                                |
| EURCHF | 1,084                | 0,18                          |        |                   |                               | EURCHF            | 1,0853  | -0,12%                               |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|---------------------|---------------|-----|---------|---------|---------|---------|---------|--------|
| EUROZONE            | 0,00          | EUR | -0,563  | -0,336  | -0,532  | -0,518  | -0,194  | -0,492 |
| USA                 | (0,00 / 0,25) | USD | 0,145   | 0,192   | 0,245   | 0,261   |         | 0,333  |
| JAPAN               | - 0,10        | JPY | -0,081  | -0,070  | -0,097  | -0,063  |         |        |
| BANK OF ENGLAND     | 0,10          | GBP | 0,022   | 0,022   | 0,034   | 0,023   |         |        |
| SWITZERLAND         | -0,75         | CHF | -0,858  | -0,806  | -0,786  | -0,739  |         |        |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,115  | 0,367  | 0,920   |         |         | 1,653   |
| GREEK TREASURY  |        | 0,112  | 0,653   | 0,910   | 1,020   |         |
| GERMAN TREASURY | -0,737 | -0,765 | -0,599  | -0,422  | -0,404  | -0,203  |
| JAPANESE TREAS  | -0,125 | -0,116 | 0,012   | 0,189   | 0,384   | 0,624   |
| U.K TREASURY    | -0,143 | -0,105 | 0,181   | 0,389   | 0,673   | 0,730   |
| ESM TREASURY    | -0,639 | -0,604 | -0,415  | -0,097  | 0,031   | 0,039   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,523 | -0,508 | -0,462 | -0,395 | -0,270  | -0,089  | -0,012  | -0,045  |
| USD SWAP | 0,198  | 0,250  | 0,442  | 0,660  | 0,926   | 1,184   | 1,309   | 1,393   |
| JPY SWAP | -0,058 | -0,060 | -0,050 | -0,028 | 0,033   | 0,158   | 0,259   | 0,388   |
| GBP SWAP | 0,001  | 0,087  | 0,182  | 0,271  | 0,389   | 0,516   | 0,567   | 0,565   |
| CHF SWAP | -0,745 | -0,683 | -0,565 | -0,443 | -0,283  | -0,115  | -0,058  | -0,148  |

#### HELLENIC REPUBLIC BONDS

| GREEK BONDS |        | MATURITY | Tenor | LAST MID PRICE | MID YIELD | YIELD CHANGE<br>1 DAY in b.p | YIELD CHANGE<br>YEAR TO DATE(YTD<br>in b.p) | Tenor | LAST MID PRICE | MID YIELD |
|-------------|--------|----------|-------|----------------|-----------|------------------------------|---------------------------------------------|-------|----------------|-----------|
| GGB         | 4,375% | 8/22     | 2Y    | 107,21         | -0,15     | -2                           | -30                                         | 3M    | 100,02         | -0,22     |
| GGB         | 3,50%  | 01/23    | 3Y    | 107,52         | -0,09     | 0                            | -35                                         |       |                |           |
| GGB         | 3,375% | 02/25    | 5Y    | 113,54         | 0,09      | 0                            | -52                                         |       |                |           |
| GGB         | 1,875% | 07/26    | 6Y    | 109,25         | 0,20      | 0                            | -74                                         | 6M    | 100,09         | -0,20     |
| GGB         | 2%     | 04/27    | 7Y    | 110,39         | 0,34      | 0                            | -60                                         |       |                |           |
| GGB         | 1,5%   | 06/30    | 10Y   | 107,84         | 0,64      | -1                           | -83                                         |       |                |           |
| GGB         | 1,875% | 02/35    | 15Y   | 112,90         | 0,90      | -1                           | -98                                         | 12M   | 100,15         | -0,15     |
| GGB         | 4%     | 01/37    | 17Y   | 144,23         | 1,01      | 0                            | -119                                        |       |                |           |
| GGB         | 4,20%  | 01/42    | 22Y   | 157,70         | 1,11      | -1                           | -120                                        |       |                |           |

#### GREEK BONDS SPREAD(in bp) VS

| MATURITY | GERMANY | GREECE VS<br>GERMANY<br>SPREAD<br>CHANGE YEAR<br>TO DATE(YTD in<br>b.p) | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------------------------------------------------------------------------|-------|----------|-------|--------|
| 5Y       | 88      | -7                                                                      | 53    | 57       | 11    | 78     |
| 10Y      | 125     | -37                                                                     | 61    | 62       | 9     | 100    |
| 15Y      | 133     | -58                                                                     | 56    | 51       | -1    | 108    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|
| YIELD    | -0,22 | -0,20 | -0,15 | -0,09 | 0,11 | 0,35 | 0,65 | 0,91 | 1,02 |

#### STOCK MARKETS-BOND FUTURES

| STOCK MARKETS        |            |                               |                             |                               | BOND FUTURES |  |        |  |
|----------------------|------------|-------------------------------|-----------------------------|-------------------------------|--------------|--|--------|--|
|                      | Last Price | Price change 1<br>day percent | closing price<br>31-12-2019 | %change year to<br>date(YTD%) | bond futures |  | PRICE  |  |
| ATHENS GENERAL INDEX | 783        | 0,37                          | 917                         | -14,61%                       |              |  |        |  |
| DOW JONES            | 30.016     | -0,67                         | 28.538                      | 5,18%                         | BUND         |  | 178,09 |  |
| S&P 500              | 3.687      | -0,21                         | 3.231                       | 14,12%                        | BOBL         |  | 135,34 |  |
| NASDAQ               | 12.808     | 0,51                          | 8.973                       | 42,74%                        | SCHATZ       |  | 112,33 |  |
| DAX                  | 13.491     | 0,55                          | 13.249                      | 1,83%                         |              |  |        |  |
| FTSE                 | 6.445      | -0,13                         | 7.542                       | -14,55%                       | US LONG BOND |  | 172,91 |  |
| NIKKEI               | 26.525     | 0,33                          | 23.657                      | 12,12%                        | US 10Y       |  | 137,94 |  |
| BRENT                | 49,93      | -0,30                         | 66                          | -24,35%                       | US 5Y        |  | 126,05 |  |
| GOLD \$              | 1.872      | 0,58                          | 1.517                       | 23,37%                        | US 2Y        |  | 110,48 |  |

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

