

#### 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 | 1,094          | -0,23                      | USDJPY | 107,285        | 0,12                       | EURUSD            | 1,1212  | -2,43%                         |  |
| EURGBP | 0,8799         | -0,71                      | USDGBP | 0,80445        | -0,51                      | EURGBP            | 0,84558 | 4,06%                          |  |
| EURJPY | 117,36         | -0,12                      | USDCHF | 0,9662         | 0,05                       | EURJPY            | 121,85  | -3,69%                         |  |
| EURCHF | 1,0569         | -0,20                      |        |                |                            | EURCHF            | 1,0853  | -2,62%                         |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
|--------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| EUROZONE           | 0,00          | EUR     | -0,468  | -0,336  | -0,343  | -0,276  | -0,194 | -0,168 |  |
| USA                | (1,00 / 1,25) | USD     | 0,993   | 1,261   | 1,451   | 1,175   |        | 0,998  |  |
| JAPAN              | - 0,10        | JPY     | -0,113  | -0,082  | -0,049  | -0,006  |        |        |  |
| BANK OF ENGLAND    | 0,25          | GBP     | 0,245   | 0,429   | 0,596   | 0,725   |        |        |  |
| SWITZERLAND        | -0,75         | CHF     | -0,780  | -0,723  | -0,655  | -0,571  |        |        |  |

#### CAPITAL MARKETS

|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    |  | 0,220  | 0,366  | 0,602   |         |         | 1,236   |  |  |
| GREEK TREASURY  |  |        | 1,406  | 1,790   | 1,850   | 1,933   |         |  |  |
| GERMAN TREASURY |  | -0,635 | -0,570 | -0,408  | -0,306  | -0,164  | 0,032   |  |  |
| JAPANESE TREAS  |  | -0,108 | -0,105 | -0,007  | 0,200   | 0,279   | 0,399   |  |  |
| U.K TREASURY    |  | 0,115  | 0,176  | 0,324   | 0,564   | 0,716   | 0,786   |  |  |
| ESM TREASURY    |  | -0,403 | -0,228 | -0,008  | 0,289   | 0,409   | 0,430   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP |  | -0,292 | -0,282 | -0,209 | -0,131 | -0,005  | 0,165   | 0,221   | 0,162   |
| USD SWAP |  | 0,655  | 0,461  | 0,520  | 0,603  | 0,708   | 0,804   | 0,851   | 0,877   |
| JPY SWAP |  | -0,019 | -0,050 | -0,054 | -0,038 | 0,018   | 0,089   | 0,128   | 0,171   |
| GBP SWAP |  | 0,570  | 0,487  | 0,510  | 0,538  | 0,573   | 0,609   | 0,612   | 0,572   |
| CHF SWAP |  | -0,599 | -0,590 | -0,493 | -0,373 | -0,210  | -0,043  | -0,018  | -0,110  |

#### 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    | 107,85         | 0,94      | 0                         | 79                                    | 3M    | 99,99          | 0,17      |
| GGB 3,50%   | 01/23    | 3Y    | 106,64         | 1,09      | -1                        | 83                                    |       |                |           |
| GGB 3,45%   | 04/24    | 4Y    | 108,18         | 1,33      | -1                        | 84                                    |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 101,98         | 1,54      | 2                         | 60                                    | 6M    | 99,94          | 0,20      |
| GGB 3,875%  | 03/29    | 10Y   | 117,40         | 1,75      | 2                         | 32                                    |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 101,01         | 1,80      | 0                         | -11                                   | 12M   | 99,81          | 0,27      |
| GGB 4%      | 01/37    | 17Y   | 130,35         | 1,88      | -1                        | -32                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 136,63         | 2,09      | -1                        |                                       |       |                |           |

#### 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       | 198     | 103                                                      | 118   | 96       | 51    | 167    |
| 10Y      | 220     | 58                                                       | 106   | 89       | 27    | 171    |
| 15Y      | 216     | 25                                                       | 78    | 74       | -9    | 149    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,17 | 0,20 | 0,27 | 0,94 | 1,33 | 1,54 | 1,75 | 1,80 | 1,88 |

#### 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 | 542        | 1,13                       | 917                      | -40,84%                    |  |              |        |  |
| DOW JONES            | 20.944     | -4,44                      | 28.538                   | -26,61%                    |  | BUND         | 171,93 |  |
| S&P 500              | 2.471      | -4,41                      | 3.231                    | -23,54%                    |  | BOBL         | 134,84 |  |
| NASDAQ               | 7.361      | -4,41                      | 8.973                    | -17,97%                    |  | SCHATZ       | 112,09 |  |
| DAX                  | 9.565      | 0,21                       | 13.249                   | -27,81%                    |  |              |        |  |
| FTSE                 | 5.490      | 0,65                       | 7.542                    | -27,21%                    |  | US LONG BOND | 182,03 |  |
| NIKKEI               | 17.819     | -1,37                      | 23.657                   | -24,68%                    |  | US 10Y       | 139,05 |  |
| BRENT                | 27,08      | 9,46                       | 66                       | -58,97%                    |  | US 5Y        | 125,35 |  |
| GOLD \$              | 1.589      | -0,15                      | 1.517                    | 4,76%                      |  | US 2Y        | 110,18 |  |

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

