

#### 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 | 1,093          | 0,18                       | USDJPY | 107,37         | 0,05                       | EURUSD            | 1,1212  | -2,49%                         |  |
| EURGBP | 0,8936         | -0,16                      | USDGBP | 0,81735        | -0,32                      | EURGBP            | 0,84558 | 5,68%                          |  |
| EURJPY | 117,39         | 0,20                       | USDCHF | 0,97185        | 0,08                       | EURJPY            | 121,85  | -3,66%                         |  |
| EURCHF | 1,0626         | 0,24                       |        |                |                            | EURCHF            | 1,0853  | -2,10%                         |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |  |  |
|--------------------|---------------|-----|---------|---------|---------|---------|---------|--------|--|--|
| EUROZONE           | 0,00          | EUR | -0,467  | -0,336  | -0,266  | -0,131  | -0,194  | -0,078 |  |  |
| USA                | (0,00 / 0,25) | USD | 0,172   | 0,295   | 0,381   | 0,659   |         | 0,755  |  |  |
| JAPAN              | - 0,10        | JPY | -0,059  | -0,045  | -0,027  | 0,018   |         |        |  |  |
| BANK OF ENGLAND    | 0,10          | GBP | 0,140   | 0,228   | 0,292   | 0,516   |         |        |  |  |
| SWITZERLAND        | -0,75         | CHF | -0,737  | -0,707  | -0,627  | -0,575  |         |        |  |  |

#### CAPITAL MARKETS

|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    |  | 0,175  | 0,354  | 0,703   |         |         | 1,419   |  |  |
| GREEK TREASURY  |  |        | 1,229  | 1,888   | 1,969   | 2,053   |         |  |  |
| GERMAN TREASURY |  | -0,696 | -0,681 | -0,479  | -0,348  | -0,214  | -0,033  |  |  |
| JAPANESE TREAS  |  | -0,153 | -0,118 | 0,006   | 0,216   | 0,360   | 0,490   |  |  |
| U.K TREASURY    |  | -0,024 | 0,061  | 0,233   | 0,444   | 0,579   | 0,630   |  |  |
| ESM TREASURY    |  | -0,388 | -0,367 | -0,112  | 0,112   | 0,234   | 0,245   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP |  | -0,221 | -0,301 | -0,285 | -0,236 | -0,135  | 0,006   | 0,051   | -0,032  |
| USD SWAP |  | 0,313  | 0,282  | 0,393  | 0,526  | 0,687   | 0,840   | 0,914   | 0,948   |
| JPY SWAP |  | -0,016 | -0,047 | -0,046 | -0,024 | 0,036   | 0,146   | 0,221   | 0,289   |
| GBP SWAP |  | 0,380  | 0,309  | 0,359  | 0,408  | 0,467   | 0,510   | 0,507   | 0,464   |
| CHF SWAP |  | -0,651 | -0,670 | -0,620 | -0,528 | -0,385  | -0,244  | -0,220  | -0,318  |

#### 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    | 107,40         | 0,95      | -10                       | 80                                    | 3M    | 99,97          | 0,17      |  |
| GGB 3,50%   | 01/23    | 3Y    | 106,55         | 1,02      | -9                        | 76                                    |       |                |           |  |
| GGB 3,45%   | 04/24    | 4Y    | 108,48         | 1,19      | -12                       | 70                                    |       |                |           |  |
| GGB 1,875%  | 07/26    | 6Y    | 101,98         | 1,54      | -15                       | 60                                    | 6M    | 99,89          | 0,34      |  |
| GGB 2%      | 04/27    | 7Y    | 102,24         | 1,65      | -16                       | 71                                    |       |                |           |  |
| GGB 3,875%  | 03/29    | 9Y    | 116,19         | 1,86      | -11                       | 43                                    |       |                |           |  |
| GGB 1,875%  | 02/35    | 15Y   | 99,18          | 1,94      | -8                        | 6                                     | 12M   | 99,74          | 0,32      |  |
| GGB 4%      | 01/37    | 17Y   | 127,77         | 2,02      | -9                        | -18                                   |       |                |           |  |
| GGB 4,20%   | 01/42    | 22Y   | 135,22         | 2,15      | -7                        | -16                                   |       |                |           |  |

#### 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       |  | 191     | 96                                                       | 117   | 103      | 15    | 160    |  |  |
| 10Y      |  | 237     | 75                                                       | 124   | 112      | 24    | 191    |  |  |
| 15Y      |  | 232     | 41                                                       | 96    | 96       | -7    | 170    |  |  |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,17 | 0,34 | 0,32 | 1,02 | 1,19 | 1,65 | 1,86 | 1,94 | 2,02 |

#### 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 | 610        | 0,10                       | 917                      | -33,46%                    |              |        |
| DOW JONES            | 24.597     | 3,85                       | 28.538                   | -13,81%                    | BUND         | 172,85 |
| S&P 500              | 2.954      | 3,15                       | 3.231                    | -8,58%                     | BOBL         | 135,38 |
| NASDAQ               | 9.235      | 2,44                       | 8.973                    | 2,92%                      | SCHATZ       | 112,14 |
| DAX                  | 11.063     | 0,04                       | 13.249                   | -16,50%                    |              |        |
| FTSE                 | 6.047      | -0,02                      | 7.542                    | -19,82%                    | US LONG BOND | 178,69 |
| NIKKEI               | 20.433     | 1,49                       | 23.657                   | -13,63%                    | US 10Y       | 138,81 |
| BRENT                | 35,04      | 0,66                       | 66                       | -46,91%                    | US 5Y        | 125,47 |
| GOLD \$              | 1.732      | -0,01                      | 1.517                    | 14,19%                     | US 2Y        | 110,22 |

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

