

### FOREIGN EXCHANGE

| 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           | 1,124          | -0,12                      | USDJPY | 107,365        | -0,02                      | EURUSD            | 1,1212  | 0,28%                          |
| EURGBP           | 0,8995         | 0,22                       | USDGBP | 0,79995        | 0,31                       | EURGBP            | 0,84558 | 6,38%                          |
| EURJPY           | 120,72         | -0,13                      | USDCHF | 0,95375        | 0,14                       | EURJPY            | 121,85  | -0,93%                         |
| EURCHF           | 1,0723         | 0,03                       |        |                |                            | EURCHF            | 1,0853  | -1,20%                         |

### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES   | 1 Month    | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|----------------------|------------|---------|---------|---------|---------|--------|
| EUROZONE 0,00        | EUR -0,482 | -0,336  | -0,366  | -0,199  | -0,194  | -0,124 |
| USA (0,00 / 0,25)    | USD 0,195  | 0,271   | 0,321   | 0,432   |         | 0,593  |
| JAPAN - 0,10         | JPY -0,098 | -0,065  | -0,052  | -0,014  |         |        |
| BANK OF ENGLAND 0,10 | GBP 0,095  | 0,157   | 0,198   | 0,348   |         |        |
| SWITZERLAND -0,75    | CHF -0,771 | -0,710  | -0,661  | -0,587  |         |        |

### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,179  | 0,306  | 0,664   |         |         | 1,395   |
| GREEK TREASURY  |        | 0,724  | 1,383   | 1,482   | 1,584   |         |
| GERMAN TREASURY | -0,680 | -0,676 | -0,463  | -0,318  | -0,176  | 0,021   |
| JAPANESE TREAS  | -0,164 | -0,113 | 0,011   | 0,224   | 0,376   | 0,533   |
| U.K TREASURY    | -0,056 | -0,018 | 0,180   | 0,376   | 0,509   | 0,573   |
| ESM TREASURY    | -0,472 | -0,446 | -0,188  | 0,101   | 0,258   | 0,285   |

### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,278 | -0,342 | -0,317 | -0,257 | -0,144  | 0,027   | 0,094   | 0,047   |
| USD SWAP | 0,301  | 0,264  | 0,360  | 0,496  | 0,657   | 0,809   | 0,884   | 0,916   |
| JPY SWAP | -0,024 | -0,048 | -0,047 | -0,028 | 0,031   | 0,145   | 0,229   | 0,311   |
| GBP SWAP | 0,292  | 0,245  | 0,282  | 0,325  | 0,387   | 0,437   | 0,438   | 0,389   |
| CHF SWAP | -0,625 | -0,623 | -0,560 | -0,465 | -0,323  | -0,160  | -0,125  | -0,235  |

### 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    | 108,64         | 0,29      | -1                        | 13                                    | 3M    | 99,92          | 0,32      |
| GGB 3,50%   | 01/23    | 3Y    | 108,17         | 0,36      | -1                        | 10                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 112,11         | 0,72      | 0                         | 12                                    |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 105,85         | 0,89      | 0                         | -5                                    | 6M    | 99,92          | 0,17      |
| GGB 2%      | 04/27    | 7Y    | 106,75         | 0,98      | -1                        | 4                                     |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 101,08         | 1,38      | -1                        | -9                                    |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 105,55         | 1,45      | -1                        | -43                                   | 12M   | 99,75          | 0,25      |
| GGB 4%      | 01/37    | 17Y   | 135,60         | 1,55      | -1                        | -65                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 145,34         | 1,68      | 0                         | -63                                   |       |                |           |

### 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       | 140     | 45                                                       | 77    | 70       | 1     | 121    |
| 10Y      | 185     | 23                                                       | 82    | 84       | -6    | 144    |
| 15Y      | 180     | -11                                                      | 60    | 70       | -37   | 133    |

### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,32 | 0,17 | 0,25 | 0,36 | 0,72 | 0,98 | 1,38 | 1,45 | 1,68 |

### 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 | 634        | -2,05                      | 917                      | -30,91%                    |              |         |
| DOW JONES            | 25.606     | 1,90                       | 28.538                   | -10,28%                    | BUND         | 170,22  |
| S&P 500              | 3.041      | 1,31                       | 3.231                    | -5,87%                     | BOBL         | 134,51  |
| NASDAQ               | 9.589      | 1,01                       | 8.973                    | 6,86%                      | SCHATZ       | 111,895 |
| DAX                  | 11.617     | -2,78                      | 13.249                   | -12,32%                    |              |         |
| FTSE                 | 5.959      | -2,39                      | 7.542                    | -20,99%                    | US LONG BOND | 179,69  |
| NIKKEI               | 21.531     | -3,47                      | 23.657                   | -8,99%                     | US 10Y       | 139,42  |
| BRENT                | 37,75      | -2,53                      | 66                       | -42,80%                    | US 5Y        | 125,70  |
| GOLD \$              | 1.721      | -0,58                      | 1.517                    | 13,43%                     | US 2Y        | 110,21  |

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

