

#### FOREIGN EXCHANGE

|        | LAST<br>MID<br>PRICE | Price change 1<br>day percent |        | LAST MID<br>PRICE | Price change 1 day<br>percent | FIXING 31-12-2019 |         | Euro change<br>year to<br>date(YTD%) |  |
|--------|----------------------|-------------------------------|--------|-------------------|-------------------------------|-------------------|---------|--------------------------------------|--|
| SPOT   |                      |                               | SPOT   |                   |                               |                   |         |                                      |  |
| EURUSD | 1,084                | 0,01                          | USDJPY | 109,8             | -0,03                         | EURUSD            | 1,1212  | -3,30%                               |  |
| EURGBP | 0,8314               | 0,05                          | USDGBP | 0,76685           | 0,01                          | EURGBP            | 0,84558 | -1,67%                               |  |
| EURJPY | 119,05               | -0,01                         | USDCHF | 0,98055           | 0,11                          | EURJPY            | 121,85  | -2,30%                               |  |
| EURCHF | 1,0632               | 0,14                          |        |                   |                               | EURCHF            | 1,0853  | -2,04%                               |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES   | 1 Month    | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|----------------------|------------|---------|---------|---------|---------|--------|
| EUROZONE 0,00        | EUR -0,470 | -0,336  | -0,413  | -0,362  | -0,194  | -0,288 |
| USA (1,50 / 1,75)    | USD 1,650  | 1,677   | 1,704   | 1,725   |         | 1,813  |
| JAPAN - 0,10         | JPY -0,094 | -0,070  | -0,066  | -0,007  |         |        |
| BANK OF ENGLAND 0,75 | GBP 0,710  | 0,731   | 0,755   | 0,814   |         |        |
| SWITZERLAND -0,75    | CHF -0,771 | -0,733  | -0,697  | -0,645  |         |        |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 1,434  | 1,427  | 1,599   |         |         | 2,048   |
| GREEK TREASURY  |        | 0,301  | 0,942   | 1,502   | 1,588   |         |
| GERMAN TREASURY | -0,645 | -0,605 | -0,393  | -0,267  | -0,108  | 0,125   |
| JAPANESE TREAS  | -0,132 | -0,123 | -0,027  | 0,135   | 0,264   | 0,393   |
| U.K TREASURY    | 0,542  | 0,493  | 0,630   | 0,857   | 1,012   | 1,108   |
| ESM TREASURY    | -0,518 | -0,433 | -0,163  | 0,042   | 0,144   | 0,334   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,377 | -0,352 | -0,287 | -0,200 | -0,043  | 0,195   | 0,325   | 0,358   |
| USD SWAP | 1,586  | 1,424  | 1,426  | 1,469  | 1,550   | 1,652   | 1,708   | 1,727   |
| JPY SWAP | -0,016 | -0,037 | -0,032 | -0,008 | 0,052   | 0,153   | 0,236   | 0,309   |
| GBP SWAP | 0,751  | 0,712  | 0,729  | 0,754  | 0,806   | 0,879   | 0,906   | 0,896   |
| CHF SWAP | -0,702 | -0,703 | -0,620 | -0,524 | -0,373  | -0,155  | -0,063  | -0,078  |

#### 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    | 110,44         | 0,11      | 0                         | -5                                    | 3M    | 100,02         | -0,10     |
| GGB 3,50%   | 01/23    | 3Y    | 109,79         | 0,17      | 0                         | -9                                    |       |                |           |
| GGB 3,45%   | 04/24    | 4Y    | 112,97         | 0,28      | 0                         | -21                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 108,02         | 0,60      | 0                         | -34                                   | 6M    | 100,01         | -0,03     |
| GGB 3,875%  | 03/29    | 10Y   | 125,52         | 0,93      | -1                        | -51                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 105,15         | 1,49      | -1                        | -42                                   | 12M   | 99,98          | 0,02      |
| GGB 4%      | 01/37    | 17Y   | 135,94         | 1,57      | -1                        | -63                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 145,29         | 1,71      | -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       | 91      | -4                                                       | 53    | 42       | 3     | 77     |
| 10Y      | 134     | -29                                                      | 65    | 66       | 4     | 109    |
| 15Y      | 177     | -14                                                      | 86    | 96       | 17    | 140    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|------|------|------|------|------|------|------|
| YIELD    | -0,10 | -0,03 | 0,02 | 0,11 | 0,28 | 0,60 | 0,93 | 1,49 | 1,57 |

#### 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 | 922        | 0,15                       | 917                      | 0,51%                      |              |              |         |  |
| DOW JONES            | 29.423     | -0,43                      | 28.538                   | 3,10%                      |              | BUND         | 174,29  |  |
| S&P 500              | 3.374      | -0,16                      | 3.231                    | 4,42%                      |              | BOBL         | 134,66  |  |
| NASDAQ               | 9.712      | -0,14                      | 8.973                    | 8,24%                      |              | SCHATZ       | 112,025 |  |
| DAX                  | 13.744     | -0,01                      | 13.249                   | 3,73%                      |              |              |         |  |
| FTSE                 | 7.431      | -0,29                      | 7.542                    | -1,48%                     |              | US LONG BOND | 162,19  |  |
| NIKKEI               | 23.688     | -0,59                      | 23.657                   | 0,13%                      |              | US 10Y       | 130,84  |  |
| BRENT                | 56,43      | 0,16                       | 66                       | -14,50%                    |              | US 5Y        | 119,76  |  |
| GOLD \$              | 1.576      | -0,02                      | 1.517                    | 3,86%                      |              | US 2Y        | 107,95  |  |

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

