

### 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 | 1,183          | -0,04                      | USDJPY | 105,975        | -0,14                      | EURUSD            | 1,1212  | 5,54%                          |
| EURGBP | 0,9021         | -0,19                      | USDGBP | 0,76235        | -0,14                      | EURGBP            | 0,84558 | 6,68%                          |
| EURJPY | 125,41         | -0,17                      | USDCHE | 0,91235        | -0,30                      | EURJPY            | 121,85  | 2,92%                          |
| EURCHF | 1,0796         | -0,35                      |        |                |                            | EURCHF            | 1,0853  | -0,52%                         |

### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|--------------------|---------------|-----|---------|---------|---------|---------|---------|--------|
| EUROZONE           | 0,00          | EUR | -0,519  | -0,336  | -0,488  | -0,442  | -0,194  | -0,366 |
| USA                | (0,00 / 0,25) | USD | 0,158   | 0,203   | 0,253   | 0,315   |         | 0,447  |
| JAPAN              | - 0,10        | JPY | -0,091  | -0,064  | -0,053  | -0,044  |         |        |
| BANK OF ENGLAND    | 0,10          | GBP | 0,053   | 0,078   | 0,075   | 0,125   |         |        |
| SWITZERLAND        | -0,75         | CHF | -0,779  | -0,745  | -0,712  | -0,657  |         |        |

### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,133  | 0,263  | 0,649   |         |         | 1,378   |
| GREEK TREASURY  |        | 0,441  | 1,094   | 1,293   | 1,487   |         |
| GERMAN TREASURY | -0,682 | -0,693 | -0,498  | -0,309  | -0,284  | -0,078  |
| JAPANESE TREAS  | -0,104 | -0,084 | 0,036   | 0,264   | 0,433   | 0,612   |
| U.K TREASURY    | -0,048 | -0,043 | 0,217   | 0,483   | 0,671   | 0,804   |
| ESM TREASURY    | -0,555 | -0,508 | -0,262  | 0,042   | 0,199   | 0,224   |

### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,445 | -0,437 | -0,399 | -0,338 | -0,222  | -0,048  | 0,020   | -0,023  |
| USD SWAP | 0,225  | 0,221  | 0,310  | 0,448  | 0,635   | 0,826   | 0,920   | 0,973   |
| JPY SWAP | -0,031 | -0,036 | -0,032 | -0,011 | 0,048   | 0,164   | 0,253   | 0,349   |
| GBP SWAP | 0,104  | 0,108  | 0,187  | 0,268  | 0,380   | 0,503   | 0,556   | 0,573   |
| CHF SWAP | -0,665 | -0,622 | -0,535 | -0,430 | -0,296  | -0,150  | -0,123  | -0,223  |

### 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    | 108,25         | 0,11      | -1                        | -4                                    | 3M    | 99,99          | 0,07      |
| GGB 3,50%   | 01/23    | 3Y    | 108,08         | 0,17      | -1                        | -9                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113,06         | 0,42      | 0                         | -18                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,56         | 0,57      | 0                         | -37                                   | 6M    | 99,97          | 0,08      |
| GGB 2%      | 04/27    | 7Y    | 107,93         | 0,77      | -1                        | -17                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 103,83         | 1,09      | 0                         | -38                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 107,89         | 1,27      | 0                         | -61                                   | 12M   | 99,95          | 0,07      |
| GGB 4%      | 01/37    | 17Y   | 136,70         | 1,47      | 0                         | -73                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 147,41         | 1,58      | 0                         | -74                                   |       |                |           |

### 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       | 113     | 18                                                       | 71    | 64       | 6     | 101    |
| 10Y      | 159     | -3                                                       | 81    | 78       | 20    | 130    |
| 15Y      | 160     | -31                                                      | 72    | 62       | -2    | 133    |

### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,07 | 0,08 | 0,07 | 0,21 | 0,44 | 0,79 | 1,09 | 1,29 | 1,49 |

### 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 | 639        | -1,11                      | 917                      | -30,30%                    |              |        |
| DOW JONES            | 27.693     | -0,31                      | 28.538                   | -2,96%                     | BUND         | 176,84 |
| S&P 500              | 3.375      | -0,44                      | 3.231                    | 4,45%                      | BOBL         | 134,95 |
| NASDAQ               | 11.146     | -0,57                      | 8.973                    | 24,22%                     | SCHATZ       | 112,07 |
| DAX                  | 12.836     | -1,09                      | 13.249                   | -3,12%                     |              |        |
| FTSE                 | 6.042      | -1,15                      | 7.542                    | -19,89%                    | US LONG BOND | 179,19 |
| NIKKEI               | 22.881     | -1,00                      | 23.657                   | -3,28%                     | US 10Y       | 139,55 |
| BRENT                | 44,88      | -1,08                      | 66                       | -32,00%                    | US 5Y        | 125,90 |
| GOLD \$              | 1.931      | 0,12                       | 1.517                    | 27,31%                     | US 2Y        | 110,43 |

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

