

#### 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 | 1,188          | 0,30                       | USDJPY | 104,235        | -0,30                      | EURUSD            | 1,1212  | 5,92%                          |  |
| EURGBP | 0,8883         | -0,05                      | USDGBP | 0,74785        | -0,36                      | EURGBP            | 0,84558 | 5,06%                          |  |
| EURJPY | 123,79         | 0,00                       | USDCHF | 0,91015        | -0,25                      | EURJPY            | 121,85  | 1,59%                          |  |
| EURCHF | 1,081          | 0,05                       |        |                |                            | EURCHF            | 1,0853  | -0,40%                         |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
|---------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| EUROZONE            | 0,00          | EUR     | -0,543  | -0,336  | -0,528  | -0,509  | -0,194 | -0,483 |  |
| USA                 | (0,00 / 0,25) | USD     | 0,150   | 0,174   | 0,205   | 0,249   |        | 0,337  |  |
| JAPAN               | - 0,10        | JPY     | -0,100  | -0,091  | -0,102  | -0,062  |        |        |  |
| BANK OF ENGLAND     | 0,10          | GBP     | 0,040   | 0,052   | 0,051   | 0,061   |        |        |  |
| SWITZERLAND         | -0,75         | CHF     | -0,805  | -0,796  | -0,768  | -0,726  |        |        |  |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    | 0,160  | 0,394  | 0,864   |         |         | 1,568   |  |  |
| GREEK TREASURY  |        | 0,046  | 0,667   | 0,871   | 0,961   |         |  |  |
| GERMAN TREASURY | -0,753 | -0,755 | -0,574  | -0,376  | -0,355  | -0,161  |  |  |
| JAPANESE TREAS  | -0,132 | -0,113 | 0,025   | 0,216   | 0,392   | 0,649   |  |  |
| U.K TREASURY    | -0,021 | 0,019  | 0,323   | 0,556   | 0,852   | 0,901   |  |  |
| ESM TREASURY    | -0,636 | -0,596 | -0,366  | -0,025  | 0,122   | 0,133   |  |  |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,518 | -0,510 | -0,457 | -0,381 | -0,243  | -0,047  | 0,038   | 0,015   |
| USD SWAP | 0,213  | 0,300  | 0,461  | 0,640  | 0,863   | 1,082   | 1,191   | 1,255   |
| JPY SWAP | -0,050 | -0,053 | -0,044 | -0,021 | 0,039   | 0,158   | 0,251   | 0,369   |
| GBP SWAP | 0,045  | 0,153  | 0,264  | 0,365  | 0,499   | 0,641   | 0,701   | 0,716   |
| CHF SWAP | -0,730 | -0,678 | -0,570 | -0,453 | -0,295  | -0,120  | -0,070  | -0,158  |

#### 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    | 107,56         | -0,12     | 0                         | -27                                   | 3M    | 100,06         | -0,28     |
| GGB 3,50%   | 01/23    | 3Y    | 107,86         | -0,10     | 0                         | -36                                   |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 114,10         | 0,03      | -1                        | -58                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 109,64         | 0,16      | 0                         | -78                                   | 6M    | 100,08         | -0,18     |
| GGB 2%      | 04/27    | 7Y    | 110,82         | 0,29      | 0                         | -65                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 107,75         | 0,66      | 0                         | -81                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 113,54         | 0,86      | 0                         | -102                                  | 12M   | 100,11         | -0,14     |
| GGB 4%      | 01/37    | 17Y   | 145,61         | 0,95      | -1                        | -126                                  |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 159,62         | 1,05      | 0                         | -127                                  |       |                |           |

#### 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       | 80      | -15                                                      | 43    | 48       | 1     | 72     |
| 10Y      | 124     | -38                                                      | 60    | 64       | 6     | 101    |
| 15Y      | 125     | -66                                                      | 49    | 48       | -11   | 103    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|
| YIELD    | -0,28 | -0,18 | -0,14 | -0,10 | 0,05 | 0,30 | 0,67 | 0,87 | 0,96 |

#### 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 | 701        | 0,02                       | 917                      | -23,60%                    |              |        |
| DOW JONES            | 29.591     | 1,12                       | 28.538                   | 3,69%                      | BUND         | 175,31 |
| S&P 500              | 3.578      | 0,56                       | 3.231                    | 10,73%                     | BOBL         | 135,43 |
| NASDAQ               | 11.881     | 0,22                       | 8.973                    | 32,40%                     | SCHATZ       | 112,35 |
| DAX                  | 13.246     | 0,91                       | 13.249                   | -0,02%                     |              |        |
| FTSE                 | 6.379      | 0,71                       | 7.542                    | -15,43%                    | US LONG BOND | 173,25 |
| NIKKEI               | 26.166     | 2,50                       | 23.657                   | 10,60%                     | US 10Y       | 138,28 |
| BRENT                | 46,39      | 0,72                       | 66                       | -29,71%                    | US 5Y        | 125,55 |
| GOLD \$              | 1.826      | -0,65                      | 1.517                    | 20,36%                     | US 2Y        | 110,39 |

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

