

#### 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 | 1,133          | 0,06                       | USDJPY | 107,38         | 0,04                       | EURUSD            | 1,1212  | 1,05%                          |  |
| EURGBP | 0,8974         | -0,12                      | USDGBP | 0,79205        | -0,15                      | EURGBP            | 0,84558 | 6,13%                          |  |
| EURJPY | 121,67         | 0,12                       | USDCHF | 0,94835        | -0,09                      | EURJPY            | 121,85  | -0,15%                         |  |
| EURCHF | 1,0745         | -0,02                      |        |                |                            | EURCHF            | 1,0853  | -0,99%                         |  |

#### 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    |  | 0,189  | 0,336  | 0,730   |         |         | 1,494   |  |  |
| GREEK TREASURY  |  |        | 0,618  | 1,272   | 1,381   | 1,497   |         |  |  |
| GERMAN TREASURY |  | -0,649 | -0,640 | -0,430  | -0,284  | -0,139  | 0,061   |  |  |
| JAPANESE TREAS  |  | -0,141 | -0,100 | 0,021   | 0,239   | 0,399   | 0,559   |  |  |
| U.K TREASURY    |  | -0,020 | 0,022  | 0,224   | 0,426   | 0,562   | 0,624   |  |  |
| ESM TREASURY    |  | -0,464 | -0,428 | -0,169  | 0,126   | 0,290   | 0,318   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP |  | -0,280 | -0,333 | -0,304 | -0,242 | -0,126  | 0,047   | 0,119   | 0,085   |
| USD SWAP |  | 0,300  | 0,276  | 0,385  | 0,539  | 0,718   | 0,886   | 0,968   | 1,007   |
| JPY SWAP |  | -0,020 | -0,042 | -0,038 | -0,013 | 0,048   | 0,164   | 0,251   | 0,336   |
| GBP SWAP |  | 0,290  | 0,255  | 0,305  | 0,356  | 0,426   | 0,483   | 0,486   | 0,443   |
| CHF SWAP |  | -0,615 | -0,603 | -0,528 | -0,425 | -0,273  | -0,103  | -0,065  | -0,165  |

#### 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    | 108,69         | 0,26      | -2                        | 11                                    | 3M    | 99,94          | 0,27      |  |
| GGB 3,50%   | 01/23    | 3Y    | 108,26         | 0,32      | -3                        | 6                                     |       |                |           |  |
| GGB 3,375%  | 02/25    | 5Y    | 112,63         | 0,62      | -5                        | 1                                     |       |                |           |  |
| GGB 1,875%  | 07/26    | 6Y    | 106,56         | 0,77      | -5                        | -17                                   | 6M    | 99,92          | 0,17      |  |
| GGB 2%      | 04/27    | 7Y    | 107,52         | 0,86      | -5                        | -8                                    |       |                |           |  |
| GGB 1,5%    | 06/30    | 10Y   | 102,13         | 1,27      | -5                        | -20                                   |       |                |           |  |
| GGB 1,875%  | 02/35    | 15Y   | 106,90         | 1,35      | -5                        | -53                                   | 12M   | 99,77          | 0,23      |  |
| GGB 4%      | 01/37    | 17Y   | 137,04         | 1,47      | -4                        | -73                                   |       |                |           |  |
| GGB 4,20%   | 01/42    | 22Y   | 147,10         | 1,60      | -4                        | -71                                   |       |                |           |  |

#### 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       |  | 126     | 31                                                       | 68    | 61       | -5    | 109    |  |  |
| 10Y      |  | 170     | 8                                                        | 74    | 76       | -12   | 132    |  |  |
| 15Y      |  | 167     | -25                                                      | 53    | 62       | -46   | 120    |  |  |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,27 | 0,17 | 0,23 | 0,32 | 0,62 | 0,86 | 1,27 | 1,35 | 1,60 |

#### 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 | 662        | 2,09                       | 917                      | -27,86%                    |              |        |
| DOW JONES            | 25.763     | 0,62                       | 28.538                   | -9,72%                     | BUND         | 175,35 |
| S&P 500              | 3.067      | 0,83                       | 3.231                    | -5,09%                     | BOBL         | 134,58 |
| NASDAQ               | 9.726      | 1,43                       | 8.973                    | 8,39%                      | SCHATZ       | 112,05 |
| DAX                  | 12.172     | 2,19                       | 13.249                   | -8,13%                     |              |        |
| FTSE                 | 6.202      | 2,27                       | 7.542                    | -17,77%                    | US LONG BOND | 176,47 |
| NIKKEI               | 22.582     | 4,88                       | 23.657                   | -4,54%                     | US 10Y       | 138,61 |
| BRENT                | 39,93      | 0,53                       | 66                       | -39,50%                    | US 5Y        | 125,45 |
| GOLD \$              | 1.731      | 0,34                       | 1.517                    | 14,11%                     | US 2Y        | 110,34 |

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

