

#### 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 | 1,129          | 0,02                       | USDJPY | 106,825        | -0,35                      | EURUSD            | 1,1212  | 0,67%                          |
| EURGBP | 0,8964         | 0,14                       | USDGBP | 0,7941         | 0,10                       | EURGBP            | 0,84558 | 6,01%                          |
| EURJPY | 120,59         | -0,33                      | USDCHF | 0,9416         | 0,17                       | EURJPY            | 121,85  | -1,04%                         |
| EURCHF | 1,0628         | 0,19                       |        |                |                            | EURCHF            | 1,0853  | -2,07%                         |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|--------------------|---------------|-----|---------|---------|---------|---------|---------|--------|
| EUROZONE           | 0,00          | EUR | -0,507  | -0,336  | -0,433  | -0,322  | -0,194  | -0,263 |
| USA                | (0,00 / 0,25) | USD | 0,188   | 0,236   | 0,273   | 0,353   |         | 0,488  |
| JAPAN              | - 0,10        | JPY | -0,076  | -0,053  | -0,049  | -0,030  |         |        |
| BANK OF ENGLAND    | 0,10          | GBP | 0,079   | 0,106   | 0,115   | 0,255   |         |        |
| SWITZERLAND        | -0,75         | CHF | -0,769  | -0,711  | -0,686  | -0,633  |         |        |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,147  | 0,269  | 0,587   |         |         | 1,278   |
| GREEK TREASURY  |        | 0,504  | 1,116   | 1,170   | 1,284   |         |
| GERMAN TREASURY | -0,686 | -0,669 | -0,475  | -0,278  | -0,242  | -0,062  |
| JAPANESE TREAS  | -0,118 | -0,096 | 0,027   | 0,232   | 0,393   | 0,562   |
| U.K TREASURY    | -0,109 | -0,077 | 0,144   | 0,354   | 0,526   | 0,617   |
| ESM TREASURY    | -0,523 | -0,489 | -0,248  | 0,039   | 0,195   | 0,219   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,364 | -0,390 | -0,358 | -0,305 | -0,197  | -0,035  | 0,028   | -0,018  |
| USD SWAP | 0,249  | 0,219  | 0,308  | 0,430  | 0,581   | 0,725   | 0,796   | 0,822   |
| JPY SWAP | -0,039 | -0,051 | -0,048 | -0,028 | 0,032   | 0,144   | 0,232   | 0,320   |
| GBP SWAP | 0,200  | 0,154  | 0,205  | 0,262  | 0,342   | 0,414   | 0,432   | 0,411   |
| CHF SWAP | -0,663 | -0,635 | -0,563 | -0,473 | -0,330  | -0,160  | -0,123  | -0,243  |

#### 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    | 108,52         | 0,20      | 0                         | 5                                     | 3M    | 99,99          | 0,03      |
| GGB 3,50%   | 01/23    | 3Y    | 108,26         | 0,24      | 0                         | -2                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113,09         | 0,48      | 0                         | -12                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,24         | 0,65      | 0                         | -29                                   | 6M    | 99,94          | 0,12      |
| GGB 2%      | 04/27    | 7Y    | 107,83         | 0,81      | 0                         | -13                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 103,65         | 1,11      | 2                         | -36                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 109,60         | 1,15      | 0                         | -73                                   | 12M   | 99,91          | 0,09      |
| GGB 4%      | 01/37    | 17Y   | 140,57         | 1,27      | 1                         | -93                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 151,18         | 1,42      | 0                         | -89                                   |       |                |           |

#### GREEK BONDS SPREAD(in bp) VS

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 117     | 69    | 60       | -21   | 102    |
| 10Y      | 159     | 71    | 70       | -11   | 126    |
| 15Y      | 145     | 47    | 39       | -46   | 115    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M   | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|------|------|------|------|------|------|------|------|------|
| YIELD    | 0,03 | 0,12 | 0,09 | 0,27 | 0,50 | 0,84 | 1,12 | 1,17 | 1,28 |

#### 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 | 635        | -0,28                      | 917                      | -30,75%                    |              |         |
| DOW JONES            | 25.706     | -1,39                      | 28.538                   | -9,92%                     | BUND         | 176,66  |
| S&P 500              | 3.152      | -0,56                      | 3.231                    | -2,44%                     | BOBL         | 134,89  |
| NASDAQ               | 10.548     | 0,53                       | 8.973                    | 17,55%                     | SCHATZ       | 112,105 |
| DAX                  | 12.544     | 0,44                       | 13.249                   | -5,32%                     |              |         |
| FTSE                 | 6.065      | 0,26                       | 7.542                    | -19,58%                    | US LONG BOND | 181,00  |
| NIKKEI               | 22.291     | -1,06                      | 23.657                   | -5,77%                     | US 10Y       | 139,58  |
| BRENT                | 41,95      | -0,94                      | 66                       | -36,44%                    | US 5Y        | 125,83  |
| GOLD \$              | 1.803      | -0,04                      | 1.517                    | 18,84%                     | US 2Y        | 110,42  |

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

