

#### 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 | 1,177          | -0,12                      | USDJPY | 105,925        | 0,00                       | EURUSD            | 1,1212  | 5,01%                          |  |
| EURGBP | 0,9002         | -0,29                      | USDGBP | 0,76455        | -0,21                      | EURGBP            | 0,84558 | 6,46%                          |  |
| EURJPY | 124,72         | -0,11                      | USDCHF | 0,91545        | 0,32                       | EURJPY            | 121,85  | 2,35%                          |  |
| EURCHF | 1,0777         | 0,22                       |        |                |                            | EURCHF            | 1,0853  | -0,70%                         |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANK RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
|--------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| EUROZONE           | 0,00          | EUR     | -0,510  | -0,336  | -0,478  | -0,418  | -0,194 | -0,350 |  |
| USA                | (0,00 / 0,25) | USD     | 0,163   | 0,227   | 0,253   | 0,309   |        | 0,449  |  |
| JAPAN              | - 0,10        | JPY     | -0,071  | -0,060  | -0,052  | -0,028  |        |        |  |
| BANK OF ENGLAND    | 0,10          | GBP     | 0,061   | 0,078   | 0,073   | 0,124   |        |        |  |
| SWITZERLAND        | -0,75         | CHF     | -0,779  | -0,741  | -0,701  | -0,650  |        |        |  |

#### CAPITAL MARKETS

|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    |  | 0,127  | 0,223  | 0,558   |         |         | 1,228   |  |  |
| GREEK TREASURY  |  |        | 0,401  | 1,039   | 1,199   | 1,368   |         |  |  |
| GERMAN TREASURY |  | -0,691 | -0,701 | -0,523  | -0,324  | -0,299  | -0,108  |  |  |
| JAPANESE TREAS  |  | -0,116 | -0,097 | 0,012   | 0,229   | 0,386   | 0,553   |  |  |
| U.K TREASURY    |  | -0,038 | -0,084 | 0,127   | 0,357   | 0,538   | 0,660   |  |  |
| ESM TREASURY    |  | -0,542 | -0,505 | -0,272  | 0,020   | 0,171   | 0,192   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP |  | -0,428 | -0,426 | -0,395 | -0,342 | -0,238  | -0,071  | -0,007  | -0,059  |
| USD SWAP |  | 0,234  | 0,217  | 0,290  | 0,412  | 0,573   | 0,731   | 0,809   | 0,844   |
| JPY SWAP |  | -0,033 | -0,049 | -0,049 | -0,032 | 0,023   | 0,123   | 0,197   | 0,276   |
| GBP SWAP |  | 0,111  | 0,115  | 0,174  | 0,230  | 0,314   | 0,402   | 0,439   | 0,440   |
| CHF SWAP |  | -0,661 | -0,626 | -0,559 | -0,468 | -0,348  | -0,203  | -0,175  | -0,280  |

#### 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    | 108,46         | 0,07      | 1                         | -8                                    | 3M    | 100,00         | -0,02     |
| GGB 3,50%   | 01/23    | 3Y    | 108,25         | 0,15      | 0                         | -11                                   |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113,37         | 0,38      | 0                         | -23                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,79         | 0,54      | 0                         | -40                                   | 6M    | 99,99          | 0,02      |
| GGB 2%      | 04/27    | 7Y    | 108,31         | 0,72      | 0                         | -22                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 104,40         | 1,03      | 2                         | -44                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 109,17         | 1,18      | 1                         | -70                                   | 12M   | 99,95          | 0,06      |
| GGB 4%      | 01/37    | 17Y   | 138,79         | 1,36      | 2                         | -85                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 149,76         | 1,48      | 1                         | -84                                   |       |                |           |

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 110     | 67    | 61       | -1    | 97     |
| 10Y      | 156     | 78    | 76       | 11    | 127    |
| 15Y      | 152     | 65    | 57       | -15   | 127    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|------|------|------|------|------|------|------|------|
| YIELD    | -0,02 | 0,02 | 0,06 | 0,21 | 0,40 | 0,75 | 1,04 | 1,20 | 1,37 |

#### 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 | 614        | -2,89                      | 917                      | -33,00%                    |              |         |
| DOW JONES            | 27.433     | 0,17                       | 28.538                   | -3,87%                     | BUND         | 177,34  |
| S&P 500              | 3.351      | 0,06                       | 3.231                    | 3,72%                      | BOBL         | 135,04  |
| NASDAQ               | 11.011     | -0,87                      | 8.973                    | 22,71%                     | SCHATZ       | 112,095 |
| DAX                  | 12.660     | -0,12                      | 13.249                   | -4,45%                     |              |         |
| FTSE                 | 6.049      | 0,28                       | 7.542                    | -19,80%                    | US LONG BOND | 181,66  |
| NIKKEI               | 22.330     | -0,39                      | 23.657                   | -5,61%                     | US 10Y       | 140,02  |
| BRENT                | 44,96      | 1,26                       | 66                       | -31,88%                    | US 5Y        | 126,05  |
| GOLD \$              | 2.034      | -0,07                      | 1.517                    | 34,09%                     | US 2Y        | 110,45  |

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

