

#### 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 | 1,186          | 0,12                       | USDJPY | 106,325        | -0,26                      | EURUSD            | 1,1212  | 5,74%                          |
| EURGBP | 0,9044         | -0,02                      | USDGBP | 0,7629         | -0,17                      | EURGBP            | 0,84558 | 6,95%                          |
| EURJPY | 126,06         | -0,14                      | USDCHF | 0,90765        | -0,15                      | EURJPY            | 121,85  | 3,45%                          |
| EURCHF | 1,0761         | -0,04                      |        |                |                            | EURCHF            | 1,0853  | -0,85%                         |

#### 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  | -0,482  | -0,432  | -0,194  | -0,353 |  |  |
| USA                | (0,00 / 0,25) | USD | 0,152   | 0,207   | 0,270   | 0,333   |         | 0,461  |  |  |
| JAPAN              | - 0,10        | JPY | -0,086  | -0,063  | -0,055  | -0,021  |         |        |  |  |
| BANK OF ENGLAND    | 0,10          | GBP | 0,057   | 0,078   | 0,072   | 0,125   |         |        |  |  |
| SWITZERLAND        | -0,75         | CHF | -0,780  | -0,744  | -0,707  | -0,653  |         |        |  |  |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,145  | 0,287  | 0,693   |         |         | 1,433   |
| GREEK TREASURY  |        | 0,454  | 1,106   | 1,293   | 1,485   |         |
| GERMAN TREASURY | -0,651 | -0,638 | -0,428  | -0,219  | -0,185  | 0,019   |
| JAPANESE TREAS  | -0,108 | -0,077 | 0,047   | 0,265   | 0,434   | 0,621   |
| U.K TREASURY    | -0,032 | -0,029 | 0,239   | 0,498   | 0,669   | 0,795   |
| ESM TREASURY    | -0,524 | -0,465 | -0,204  | 0,109   | 0,272   | 0,298   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,429 | -0,402 | -0,355 | -0,286 | -0,164  | 0,018   | 0,091   | 0,054   |
| USD SWAP | 0,246  | 0,250  | 0,350  | 0,499  | 0,693   | 0,887   | 0,982   | 1,035   |
| JPY SWAP | -0,019 | -0,031 | -0,023 | 0,002  | 0,061   | 0,177   | 0,268   | 0,367   |
| GBP SWAP | 0,118  | 0,145  | 0,221  | 0,298  | 0,405   | 0,513   | 0,559   | 0,573   |
| CHF SWAP | -0,648 | -0,590 | -0,492 | -0,388 | -0,248  | -0,095  | -0,068  | -0,163  |

#### 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    | 108,30         | 0,11      | 0                         | -4                                    | 3M    | 100,00         | -0,03     |
| GGB 3,50%   | 01/23    | 3Y    | 108,10         | 0,18      | -1                        | -8                                    |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113,05         | 0,43      | -2                        | -17                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 107,49         | 0,59      | -1                        | -36                                   | 6M    | 99,99          | 0,02      |
| GGB 2%      | 04/27    | 7Y    | 107,76         | 0,80      | -1                        | -14                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 103,73         | 1,10      | -3                        | -37                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 107,88         | 1,27      | -1                        | -61                                   | 12M   | 99,95          | 0,06      |
| GGB 4%      | 01/37    | 17Y   | 136,74         | 1,47      | -4                        | -73                                   |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 147,40         | 1,58      | -2                        | -74                                   |       |                |           |

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 109     | 68    | 62       | 3     | 97     |
| 10Y      | 153     | 75    | 74       | 14    | 124    |
| 15Y      | 151     | 65    | 58       | -9    | 125    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M   | 1Y   | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|------|------|------|------|------|------|------|------|
| YIELD    | -0,03 | 0,02 | 0,06 | 0,21 | 0,45 | 0,83 | 1,11 | 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 | 633        | -0,25                      | 917                      | -31,00%                    |              |         |
| DOW JONES            | 27.931     | 0,12                       | 28.538                   | -2,13%                     | BUND         | 175,83  |
| S&P 500              | 3.373      | -0,02                      | 3.231                    | 4,39%                      | BOBL         | 134,64  |
| NASDAQ               | 11.019     | -0,21                      | 8.973                    | 22,81%                     | SCHATZ       | 112,015 |
| DAX                  | 12.924     | 0,17                       | 13.249                   | -2,45%                     |              |         |
| FTSE                 | 6.114      | 0,39                       | 7.542                    | -18,94%                    | US LONG BOND | 178,06  |
| NIKKEI               | 23.097     | -0,83                      | 23.657                   | -2,37%                     | US 10Y       | 139,27  |
| BRENT                | 44,69      | -0,25                      | 66                       | -32,29%                    | US 5Y        | 125,77  |
| GOLD \$              | 1.954      | 0,48                       | 1.517                    | 28,84%                     | US 2Y        | 110,40  |

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

