

#### 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 | 1.199          | 0.18                       | USDJPY | 104.1          | 0.02                       | EURUSD            | 1.1212 6.90%                   |
| EURGBP | 0.8978         | -0.11                      | USDGBP | 0.74905        | -0.27                      | EURGBP            | 0.84558 6.17%                  |
| EURJPY | 124.77         | 0.21                       | USDCHF | 0.90385        | -0.27                      | EURJPY            | 121.85 2.39%                   |
| EURCHF | 1.0833         | -0.05                      |        |                |                            | EURCHF            | 1.0853 -0.19%                  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |                   | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|---------------------|-------------------|---------|---------|---------|---------|---------|--------|
| EUROZONE            | 0,00 EUR          | -0.546  | -0.336  | -0.528  | -0.507  | -0.194  | -0.487 |
| USA                 | (0,00 / 0,25) USD | 0.155   | 0.183   | 0.225   | 0.257   |         | 0.330  |
| JAPAN               | - 0,10 JPY        | -0.112  | -0.092  | -0.115  | -0.064  |         |        |
| BANK OF ENGLAND     | 0,10 GBP          | 0.041   | 0.037   | 0.042   | 0.063   |         |        |
| SWITZERLAND         | -0,75 CHF         | -0.835  | -0.794  | -0.775  | -0.727  |         |        |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0.154  | 0.378  | 0.859   |         |         | 1.591   |
| GREEK TREASURY  |        | 0.038  | 0.640   | 0.858   | 0.943   |         |
| GERMAN TREASURY | -0.746 | -0.756 | -0.572  | -0.375  | -0.356  | -0.166  |
| JAPANESE TREAS  | -0.118 | -0.094 | 0.032   | 0.224   | 0.403   | 0.653   |
| U.K TREASURY    | -0.031 | -0.001 | 0.291   | 0.514   | 0.793   | 0.835   |
| ESM TREASURY    | -0.634 | -0.598 | -0.384  | -0.051  | 0.088   | 0.097   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0.517 | -0.508 | -0.454 | -0.382 | -0.249  | -0.061  | 0.020   | -0.006  |
| USD SWAP | 0.219  | 0.298  | 0.451  | 0.636  | 0.867   | 1.096   | 1.209   | 1.278   |
| JPY SWAP | -0.050 | -0.051 | -0.039 | -0.014 | 0.046   | 0.162   | 0.257   | 0.374   |
| GBP SWAP | 0.047  | 0.149  | 0.251  | 0.343  | 0.466   | 0.595   | 0.647   | 0.654   |
| CHF SWAP | -0.731 | -0.673 | -0.558 | -0.441 | -0.291  | -0.117  | -0.068  | -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    | 107.54         | -0.15     | -1                        | -30                                   | 3M    | 100.04         | -0.20     |
| GGB 3,50%   | 01/23    | 3Y    | 107.83         | -0.12     | -1                        | -38                                   |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 114.08         | 0.02      | -1                        | -58                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 109.76         | 0.14      | -2                        | -81                                   | 6M    | 100.06         | -0.15     |
| GGB 2%      | 04/27    | 7Y    | 110.89         | 0.28      | -1                        | -66                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 108.00         | 0.63      | -1                        | -84                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 113.66         | 0.85      | -2                        | -103                                  | 12M   | 100.09         | -0.12     |
| GGB 4%      | 01/37    | 17Y   | 145.85         | 0.93      | -2                        | -127                                  |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 159.85         | 1.04      | -2                        | -128                                  |       |                |           |

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 79      | -16   | 42       | 48    | 1      |
| 10Y      | 121     | -41   | 57       | 61    | 4      |
| 15Y      | 123     | -68   | 47       | 46    | -11    |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|
| YIELD    | -0.20 | -0.15 | -0.12 | -0.12 | 0.04 | 0.29 | 0.64 | 0.86 | 0.94 |

#### STOCK MARKETS-BOND FUTURES

| STOCK MARKETS        | Last Price | Price change 1 day percent | closing price 31-12-2019 | %change year to date(YTD%) | BOND FUTURES | PRICE   |
|----------------------|------------|----------------------------|--------------------------|----------------------------|--------------|---------|
| ATHENS GENERAL INDEX | 733        | -0.55                      | 917                      | -20.12%                    |              |         |
| DOW JONES            | 29,910     | 0.13                       | 28,538                   | 4.81%                      | BUND         | 175.38  |
| S&P 500              | 3,638      | 0.24                       | 3,231                    | 12.61%                     | BOBL         | 135.45  |
| NASDAQ               | 12,206     | 0.92                       | 8,973                    | 36.03%                     | SCHATZ       | 112.345 |
| DAX                  | 13,369     | 0.25                       | 13,249                   | 0.90%                      |              |         |
| FTSE                 | 6,358      | -0.15                      | 7,542                    | -15.70%                    | US LONG BOND | 173.50  |
| NIKKEI               | 26,434     | -0.79                      | 23,657                   | 11.74%                     | US 10Y       | 138.44  |
| BRENT                | 47.44      | -1.54                      | 66                       | -28.12%                    | US 5Y        | 125.63  |
| GOLD \$              | 1,773      | -0.85                      | 1,517                    | 16.85%                     | US 2Y        | 110.41  |

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

