

#### 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 | 1.213          | 0.33                       | USDJPY | 104.265        | -0.23                      | EURUSD            | 1.1212 8.22%                   |
| EURGBP | 0.9022         | -0.39                      | USDGBP | 0.7436         | -0.72                      | EURGBP            | 0.84558 6.70%                  |
| EURJPY | 126.51         | 0.10                       | USDCHF | 0.89235        | -0.44                      | EURJPY            | 121.85 3.82%                   |
| EURCHF | 1.0827         | -0.10                      |        |                |                            | EURCHF            | 1.0853 -0.24%                  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |                   | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |
|---------------------|-------------------|---------|---------|---------|---------|---------|--------|
| EUROZONE            | 0,00 EUR          | -0.548  | -0.336  | -0.524  | -0.508  | -0.194  | -0.486 |
| USA                 | (0,00 / 0,25) USD | 0.148   | 0.183   | 0.232   | 0.259   |         | 0.333  |
| JAPAN               | - 0,10 JPY        | -0.121  | -0.096  | -0.118  | -0.064  |         |        |
| BANK OF ENGLAND     | 0,10 GBP          | 0.037   | 0.046   | 0.042   | 0.061   |         |        |
| SWITZERLAND         | -0,75 CHF         | -0.840  | -0.802  | -0.784  | -0.733  |         |        |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0.155  | 0.407  | 0.926   |         |         | 1.675   |
| GREEK TREASURY  |        | 0.087  | 0.644   | 0.917   | 0.995   |         |
| GERMAN TREASURY | -0.733 | -0.745 | -0.551  | -0.354  | -0.327  | -0.133  |
| JAPANESE TREAS  | -0.113 | -0.096 | 0.026   | 0.210   | 0.392   | 0.648   |
| U.K TREASURY    | -0.037 | 0.015  | 0.339   | 0.571   | 0.857   | 0.908   |
| ESM TREASURY    | -0.639 | -0.599 | -0.381  | -0.048  | 0.088   | 0.101   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0.518 | -0.509 | -0.454 | -0.376 | -0.240  | -0.050  | 0.031   | 0.011   |
| USD SWAP | 0.211  | 0.280  | 0.460  | 0.668  | 0.920   | 1.166   | 1.287   | 1.364   |
| JPY SWAP | -0.051 | -0.048 | -0.034 | -0.009 | 0.049   | 0.169   | 0.261   | 0.376   |
| GBP SWAP | 0.047  | 0.156  | 0.273  | 0.374  | 0.507   | 0.644   | 0.702   | 0.715   |
| CHF SWAP | -0.730 | -0.675 | -0.568 | -0.448 | -0.290  | -0.120  | -0.071  | -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    | 107.44         | -0.13     | -1                        | -28                                   | 3M    | 100.04         | -0.22     |
| GGB 3,50%   | 01/23    | 3Y    | 107.76         | -0.11     | -1                        | -37                                   |       |                |           |
| GGB 3,375%  | 02/25    | 5Y    | 113.81         | 0.07      | -1                        | -53                                   |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 109.46         | 0.18      | -2                        | -76                                   | 6M    | 100.08         | -0.18     |
| GGB 2%      | 04/27    | 7Y    | 110.71         | 0.30      | -4                        | -64                                   |       |                |           |
| GGB 1,5%    | 06/30    | 10Y   | 107.96         | 0.64      | -5                        | -83                                   |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 112.83         | 0.91      | -3                        | -97                                   | 12M   | 100.11         | -0.15     |
| GGB 4%      | 01/37    | 17Y   | 144.91         | 0.98      | -2                        | -122                                  |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 158.70         | 1.08      | -2                        | -123                                  |       |                |           |

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 83      | -12   | 47       | 52    | 5      |
| 10Y      | 120     | -43   | 57       | 61    | 3      |
| 15Y      | 127     | -64   | 53       | 50    | -7     |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|
| YIELD    | -0.22 | -0.18 | -0.15 | -0.11 | 0.09 | 0.31 | 0.64 | 0.92 | 1.00 |

#### 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 | 760        | 0.08                       | 917                      | -17.12%                    |              |        |
| DOW JONES            | 29,884     | 0.20                       | 28,538                   | 4.72%                      | BUND         | 174.98 |
| S&P 500              | 3,669      | 0.18                       | 3,231                    | 13.56%                     | BOBL         | 135.35 |
| NASDAQ               | 12,349     | -0.05                      | 8,973                    | 37.63%                     | SCHATZ       | 112.31 |
| DAX                  | 13,268     | -0.34                      | 13,249                   | 0.14%                      |              |        |
| FTSE                 | 6,472      | 0.13                       | 7,542                    | -14.19%                    | US LONG BOND | 171.63 |
| NIKKEI               | 26,809     | 0.03                       | 23,657                   | 13.33%                     | US 10Y       | 137.98 |
| BRENT                | 47.93      | -0.66                      | 66                       | -27.38%                    | US 5Y        | 125.51 |
| GOLD \$              | 1,842      | 0.89                       | 1,517                    | 21.44%                     | US 2Y        | 110.40 |

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

