

#### FOREIGN EXCHANGE

| SPOT   | LAST MID PRICE | Price change 1 day percent | SPOT   | LAST MID PRICE | Price change 1 day percent | FIXING 31-12-2020 |       | Euro change year to date(YTD%) |
|--------|----------------|----------------------------|--------|----------------|----------------------------|-------------------|-------|--------------------------------|
| EURUSD | 1,212          | 0,02                       | USDJPY | 104,48         | -0,07                      | EURUSD            | 1,222 | -0,78%                         |
| EURGBP | 0,8752         | -0,22                      | USDGBP | 0,72205        | -0,25                      | EURGBP            | 0,894 | -2,10%                         |
| EURJPY | 126,66         | -0,06                      | USDCHF | 0,89105        | -0,14                      | EURJPY            | 126,2 | 0,36%                          |
| EURCHF | 1,080          | -0,11                      |        |                |                            | EURCHF            | 1,081 | -0,08%                         |

#### 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  | -0,536  | -0,521  | -0,194  | -0,503 |  |  |
| USA                 | (0,00 / 0,25) | USD | 0,121   | 0,156   | 0,195   | 0,208   |         | 0,306  |  |  |
| JAPAN               | - 0,10        | JPY | -0,052  | -0,070  | -0,091  | -0,059  |         |        |  |  |
| BANK OF ENGLAND     | 0,10          | GBP | 0,035   | 0,049   | 0,048   | 0,069   |         |        |  |  |
| SWITZERLAND         | -0,75         | CHF | -0,794  | -0,783  | -0,755  | -0,717  |         |        |  |  |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,115  | 0,472  | 1,159   |         |         | 1,949   |
| GREEK TREASURY  |        | 0,051  | 0,775   | 1,007   | 1,099   |         |
| GERMAN TREASURY | -0,713 | -0,689 | -0,443  | -0,256  | -0,205  | 0,020   |
| JAPANESE TREAS  | -0,109 | -0,091 | 0,083   | 0,284   | 0,473   | 0,672   |
| U.K TREASURY    | -0,027 | 0,080  | 0,479   | 0,703   | 0,994   | 1,055   |
| ESM TREASURY    | -0,641 | -0,572 | -0,303  | 0,079   | 0,229   | 0,243   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,524 | -0,491 | -0,402 | -0,291 | -0,119  | 0,107   | 0,215   | 0,228   |
| USD SWAP | 0,185  | 0,288  | 0,590  | 0,901  | 1,234   | 1,531   | 1,662   | 1,748   |
| JPY SWAP | -0,056 | -0,043 | -0,019 | 0,023  | 0,103   | 0,254   | 0,381   | 0,518   |
| GBP SWAP | 0,052  | 0,254  | 0,405  | 0,531  | 0,690   | 0,842   | 0,901   | 0,912   |
| CHF SWAP | -0,720 | -0,640 | -0,495 | -0,333 | -0,130  | 0,093   | 0,178   | 0,103   |

#### 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 |
|-------------|----------|-------|----------------|-----------|---------------------------|---------------------------------------|-------|----------------|-----------|
|             |          |       |                |           |                           |                                       | 3M    | 100,05         | -0,33     |
| GGB 3,50%   | 01/23    | 2Y    | 107,20         | -0,16     | 0                         | -4                                    |       |                |           |
| GGB 3,375%  | 02/25    | 4Y    | 113,36         | 0,04      | 0                         | -4                                    |       |                |           |
| GGB 1,875%  | 07/26    | 6Y    | 109,34         | 0,15      | 0                         | -4                                    | 6M    | 100,11         | -0,29     |
| GGB 2%      | 04/27    | 7Y    | 110,41         | 0,30      | 0                         | -2                                    |       |                |           |
| GGB 0,75%   | 06/31    | 10Y   | 99,80          | 0,77      | 0                         | -4                                    |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 111,43         | 1,00      | 0                         | 12                                    | 12M   | 100,21         | -0,25     |
| GGB 4%      | 01/37    | 17Y   | 142,49         | 1,09      | 0                         | 10                                    |       |                |           |
| GGB 4,20%   | 01/42    | 22Y   | 155,45         | 1,19      | 0                         | 10                                    |       |                |           |

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

| MATURITY | GERMANY | GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p) | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|----------------------------------------------------------|-------|----------|-------|--------|
| 5Y       | 74      | -6                                                       | 38    | 38       | 11    | 65     |
| 10Y      | 121     | 2                                                        | 63    | 69       | 26    | 99     |
| 15Y      | 126     | 0                                                        | 54    | 56       | 13    | 92     |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|
| YIELD    | -0,33 | -0,29 | -0,25 | -0,16 | 0,05 | 0,31 | 0,77 | 1,01 | 1,10 |

#### STOCK MARKETS-BOND FUTURES

#### STOCK MARKETS

#### BOND FUTURES

|                      | Last Price | Price change 1 day percent | closing price 31-12-2020 | %change year to date(YTD%) | bond futures | PRICE  |
|----------------------|------------|----------------------------|--------------------------|----------------------------|--------------|--------|
| ATHENS GENERAL INDEX | 762        | 0,67                       | 809                      | -5,81%                     |              |        |
| DOW JONES            | 31.376     | -0,03                      | 30.606                   | 2,51%                      | BUND         | 176,17 |
| S&P 500              | 3.911      | -0,11                      | 3.756                    | 4,13%                      | BOBL         | 134,97 |
| NASDAQ               | 14.008     | 0,14                       | 12.888                   | 8,69%                      | SCHATZ       | 112,26 |
| DAX                  | 13.999     | -0,09                      | 13.719                   | 2,04%                      |              |        |
| FTSE                 | 6.539      | 0,11                       | 6.461                    | 1,21%                      | US LONG BOND | 167,00 |
| NIKKEI               | 29.563     | 0,19                       | 27.444                   | 7,72%                      | US 10Y       | 136,69 |
| BRENT                | 61,36      | 0,44                       | 51,8                     | 18,46%                     | US 5Y        | 125,75 |
| GOLD \$              | 1.843      | 0,28                       | 1.899                    | -2,91%                     | US 2Y        | 110,48 |

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

