

#### 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 | 1,188          | -0,32                      | USDJPY | 108,525        | 0,13                       | EURUSD            | 1,222 | -2,79%                         |
| EURGBP | 0,8595         | -0,17                      | USDGBP | 0,72365        | 0,12                       | EURGBP            | 0,894 | -3,86%                         |
| EURJPY | 128,90         | -0,17                      | USDCHF | 0,9346         | 0,38                       | EURJPY            | 126,2 | 2,14%                          |
| EURCHF | 1,110          | 0,10                       |        |                |                            | EURCHF            | 1,081 | 2,68%                          |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |  |  |
|---------------------|---------------|-----|---------|---------|---------|---------|---------|--------|--|--|
| EUROZONE            | 0,00          | EUR | -0,554  | -0,336  | -0,537  | -0,514  | -0,194  | -0,487 |  |  |
| USA                 | (0,00 / 0,25) | USD | 0,103   | 0,146   | 0,185   | 0,196   |         | 0,278  |  |  |
| JAPAN               | - 0,10        | JPY | -0,070  | -0,053  | -0,086  | -0,052  |         |        |  |  |
| BANK OF ENGLAND     | 0,10          | GBP | 0,047   | 0,061   | 0,075   | 0,094   |         |        |  |  |
| SWITZERLAND         | -0,75         | CHF | -0,802  | -0,774  | -0,749  | -0,702  |         |        |  |  |

#### CAPITAL MARKETS

|                 | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|--------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,145  | 0,833  | 1,603   |         |         | 2,310   |
| GREEK TREASURY  |        | 0,364  | 0,957   | 1,249   | 1,484   |         |
| GERMAN TREASURY | -0,683 | -0,606 | -0,286  | -0,020  | -0,013  | 0,216   |
| JAPANESE TREAS  | -0,112 | -0,062 | 0,123   | 0,319   | 0,508   | 0,704   |
| U.K TREASURY    | 0,108  | 0,375  | 0,766   | 1,120   | 1,268   | 1,296   |
| ESM TREASURY    | -0,585 | -0,504 | -0,158  | 0,256   | 0,408   | 0,505   |

#### INTEREST RATES SWAPS

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,506 | -0,438 | -0,313 | -0,170 | 0,038   | 0,287   | 0,399   | 0,410   |
| USD SWAP | 0,192  | 0,443  | 0,931  | 1,308  | 1,650   | 1,914   | 2,010   | 2,056   |
| JPY SWAP | -0,043 | -0,016 | 0,021  | 0,075  | 0,170   | 0,325   | 0,444   | 0,569   |
| GBP SWAP | 0,096  | 0,408  | 0,644  | 0,807  | 0,986   | 1,129   | 1,168   | 1,142   |
| CHF SWAP | -0,685 | -0,575 | -0,400 | -0,215 | 0,026   | 0,253   | 0,343   | 0,288   |

#### 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 3,50%   | 01/23    | 2Y    | 106,87         | -0,12     | 0                         | -1                                    | 3M    | 100,02         | -0,20     |
| GGB 3,45%   | 04/24    | 3Y    | 110,77         | -0,06     | 0                         | 2                                     |       |                |           |
| GGB 3,375%  | 02/25    | 4Y    | 112,61         | 0,16      | 0                         | 8                                     |       |                |           |
| GGB 1,875%  | 07/26    | 5Y    | 108,09         | 0,35      | 0                         | 16                                    | 6M    | 100,07         | -0,22     |
| GGB 3,75%   | 01/28    | 7Y    | 121,04         | 0,62      | -1                        | 20                                    |       |                |           |
| GGB 0,75%   | 06/31    | 10Y   | 98,04          | 0,95      | -1                        | 14                                    |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 108,12         | 1,24      | 0                         | 36                                    | 12M   | 100,14         | -0,18     |
| GGB 4%      | 01/37    | 16Y   | 137,83         | 1,34      | -1                        | 35                                    |       |                |           |
| GGB 4,20%   | 01/42    | 21Y   | 148,74         | 1,47      | 0                         | 38                                    |       |                |           |

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 96      | 16    | 57       | 54    | 27     |
| 10Y      | 124     | 5     | 56       | 66    | 21     |
| 15Y      | 127     | 1     | 55       | 57    | 12     |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|
| YIELD    | -0,20 | -0,22 | -0,18 | -0,06 | 0,35 | 0,62 | 0,95 | 1,24 | 1,47 |

#### 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 | 831        | 0,67                       | 809                      | 2,66%                      |              |         |
| DOW JONES            | 31.496     | 1,85                       | 30.606                   | 2,91%                      | BUND         | 170,95  |
| S&P 500              | 3.842      | 1,95                       | 3.756                    | 2,29%                      | BOBL         | 134,87  |
| NASDAQ               | 12.920     | 1,55                       | 12.888                   | 0,25%                      | SCHATZ       | 112,085 |
| DAX                  | 14.035     | 0,82                       | 13.719                   | 2,31%                      |              |         |
| FTSE                 | 6.663      | 0,50                       | 6.461                    | 3,14%                      | US LONG BOND | 156,44  |
| NIKKEI               | 28.743     | -0,42                      | 27.444                   | 4,73%                      | US 10Y       | 133,00  |
| BRENT                | 69,88      | 0,75                       | 51,8                     | 34,90%                     | US 5Y        | 123,73  |
| GOLD \$              | 1.696      | -0,30                      | 1.899                    | -10,70%                    | US 2Y        | 110,39  |

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

