

#### FOREIGN EXCHANGE

| SPOT   | LAST<br>MID<br>PRICE | Price change 1<br>day percent | SPOT   | LAST<br>MID<br>PRICE | Price change 1 day<br>percent | FIXING 31-12-2021 | Euro change<br>year to<br>date(YTD%) |       |  |
|--------|----------------------|-------------------------------|--------|----------------------|-------------------------------|-------------------|--------------------------------------|-------|--|
| EURUSD | 1,141                | -0,05                         | USDJPY | 115,405              | -0,12                         | EURUSD            | 1,135                                | 0,55% |  |
| EURGBP | 0,8418               | -0,13                         | USDGBP | 0,73785              | -0,05                         | EURGBP            | 0,8412                               | 0,07% |  |
| EURJPY | 131,67               | -0,20                         | USDCHF | 0,92425              | -0,09                         | EURJPY            | 130,5                                | 0,90% |  |
| EURCHF | 1,054                | -0,17                         |        |                      |                               | EURCHF            | 1,0379                               | 1,59% |  |

#### MONEY MARKET RATES/EURIBOR -LIBOR

| CENTRAL BANKS RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1 year |        |  |
|---------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| EUROZONE            | 0,00          | EUR     | -0,548  | -0,336  | -0,530  | -0,456  | -0,194 | -0,310 |  |
| USA                 | (0,00 / 0,25) | USD     | 0,125   | 0,153   | 0,362   | 0,623   |        | 1,092  |  |
| JAPAN               | - 0,10        | JPY     | -0,064  | -0,053  | -0,021  | 0,040   |        |        |  |
| BANK OF ENGLAND     | 0,50          | GBP     | 0,478   | 0,229   | 0,794   | 1,249   |        |        |  |
| SWITZERLAND         | -0,75         | CHF     | -0,775  | -0,773  | -0,753  | -0,703  |        |        |  |

#### CAPITAL MARKETS

|                 |  | 2 YEAR | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
| U.S TREASURY    |  | 1,322  | 1,785  | 1,931   |         |         | 2,223   |  |  |
| GREEK TREASURY  |  |        | 1,430  | 2,483   | 2,597   | 2,314   |         |  |  |
| GERMAN TREASURY |  | -0,318 | 0,046  | 0,229   | 0,337   | 0,269   | 0,433   |  |  |
| JAPANESE TREAS  |  | -0,039 | 0,022  | 0,210   | 0,447   | 0,633   | 0,837   |  |  |
| U.K TREASURY    |  | 1,329  | 1,374  | 1,489   | 1,638   | 1,671   | 1,593   |  |  |
| ESM TREASURY    |  | 0,109  | 0,410  | 0,615   | 0,815   | 0,869   | 0,889   |  |  |

#### INTEREST RATES SWAPS

|          |  | 1 YEAR   | 3 YEAR   | 5 YEAR   | 7 YEAR   | 10 YEAR  | 15 YEAR  | 20 YEAR  | 30 YEAR  |
|----------|--|----------|----------|----------|----------|----------|----------|----------|----------|
| EUR SWAP |  | -0,293   | 0,370    | 0,558    | 0,632    | 0,728    | 0,830    | 0,823    | 0,706    |
| USD SWAP |  | 1,009    | 1,710    | 1,864    | 1,935    | 1,995    | 2,067    | 2,088    | 2,029    |
| JPY SWAP |  | #N/A N/A | #N/A N/A | 0,144    | #N/A N/A | 0,278    | #N/A N/A | 0,557    | 0,719    |
| GBP SWAP |  | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A |
| CHF SWAP |  | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A | #N/A N/A |

#### HELLENIC REPUBLIC BENCHMARKS BONDS

| GREEK BONDS | MATURITY | Tenor | LAST<br>MID PRICE | MID YIELD | YIELD CHANGE<br>1 DAY in b.p | YIELD CHANGE<br>YEAR TO DATE(YTD<br>in b.p) | Tenor | LAST<br>MID PRICE | MID YIELD |  |  |
|-------------|----------|-------|-------------------|-----------|------------------------------|---------------------------------------------|-------|-------------------|-----------|--|--|
| GGB 3,50%   | 01/23    | 1Y    | 103,29            | 0,10      | -4                           | 53                                          | 3M    | 100,07            | -0,45     |  |  |
| GGB 3,45%   | 04/24    | 2Y    | 106,46            | 0,41      | -3                           | 69                                          |       |                   |           |  |  |
| GGB 3,375%  | 02/25    | 3Y    | 107,09            | 0,97      | -5                           | 90                                          |       |                   |           |  |  |
| GGB 0%      | 02/26    | 5Y    | 94,73             | 1,36      | -1                           | 80                                          | 6M    | 100,14            | -0,29     |  |  |
| GGB 3,75%   | 01/28    | 7Y    | 112,37            | 1,56      | -2                           | 90                                          |       |                   |           |  |  |
| GGB 1,75%   | 06/32    | 10Y   | 93,58             | 2,46      | -1                           | 115                                         |       |                   |           |  |  |
| GGB 1,875%  | 02/35    | 15Y   | 92,55             | 2,56      | -2                           | 110                                         | 12M   | 100,25            | -0,30     |  |  |
| GGB 4%      | 01/37    | 16Y   | 122,73            | 2,20      | -4                           | 108                                         |       |                   |           |  |  |
| GGB 4,20%   | 01/42    | 21Y   | 130,42            | 2,29      | -3                           | 104                                         |       |                   |           |  |  |
| GGB 1,875%  | 01/52    | 30Y   | 79,31             | 2,92      | -1                           | 98                                          |       |                   |           |  |  |

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |     |  |
|----------|---------|-------|----------|-------|--------|-----|--|
| 5Y       | 138     | 58    | 105      | 112   | 46     | 117 |  |
| 10Y      | 225     | 106   | 140      | 146   | 70     | 180 |  |
| 15Y      | 226     | 100   | 114      | 135   | 58     | 177 |  |

#### GREECE SOVEREIGN YIELD CURVE

| MATURITY | 3M    | 6M    | 1Y    | 3Y   | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  | 30Y  |
|----------|-------|-------|-------|------|------|------|------|------|------|------|
| YIELD    | -0,45 | -0,29 | -0,30 | 0,97 | 1,36 | 1,56 | 2,46 | 2,56 | 2,29 | 2,92 |

#### STOCK MARKETS-BOND FUTURES

| STOCK MARKETS        |            |                            |                          |                            | BOND FUTURES |              |        |
|----------------------|------------|----------------------------|--------------------------|----------------------------|--------------|--------------|--------|
|                      | Last Price | Price change 1 day percent | closing price 31-12-2021 | %change year to date(YTD%) |              | bond futures | PRICE  |
| ATHENS GENERAL INDEX | 942        | 0,42                       | 893                      | 5,45%                      |              |              |        |
| DOW JONES            | 35.463     | 1,06                       | 36.338                   | -2,41%                     |              | BUND         | 165,61 |
| S&P 500              | 4.522      | 0,84                       | 4.766                    | -5,13%                     |              | BOBL         | 130,58 |
| NASDAQ               | 14.194     | 1,28                       | 15.645                   | -9,27%                     |              | SCHATZ       | 111,53 |
| DAX                  | 15.242     | 0,24                       | 15.885                   | -4,05%                     |              |              |        |
| FTSE                 | 7.567      | -0,08                      | 7.385                    | 2,47%                      |              | US LONG BOND | 153,28 |
| NIKKEI               | 27.580     | 1,08                       | 28.792                   | -4,21%                     |              | US 10Y       | 126,77 |
| BRENT                | 90,08      | -0,77                      | 77,78                    | 15,81%                     |              | US 5Y        | 118,34 |
| GOLD \$              | 1.827      | 0,05                       | 1.829                    | -0,12%                     |              | US 2Y        | 108,04 |

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

