

**PDMA**  
DAILY MARKET SNAPSHOT  
6/4/2021

| 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           | 1,182          | 0,04                       | USDJPY | 110,305        | 0,12                       | EURUSD            | 1,222                          | -3,27% |  |
| EURGBP           | 0,8518         | 0,26                       | USDGBP | 0,7208         | 0,21                       | EURGBP            | 0,894                          | -4,72% |  |
| EURJPY           | 130,37         | 0,16                       | USDCHF | 0,93735        | 0,11                       | EURJPY            | 126,2                          | 3,30%  |  |
| EURCHF           | 1,108          | 0,17                       |        |                |                            | EURCHF            | 1,081                          | 2,48%  |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |         |         |         |         |         |        |        |  |
|-----------------------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| CENTRAL BANKS RATES               |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1 year |        |  |
| EUROZONE                          | 0,00          | EUR     | -0,551  | -0,336  | -0,538  | -0,512  | -0,194 | -0,488 |  |
| USA                               | (0,00 / 0,25) | USD     | 0,110   | 0,135   | 0,200   | 0,201   |        | 0,281  |  |
| JAPAN                             | - 0,10        | JPY     | -0,080  | -0,055  | -0,072  | -0,045  |        |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP     | 0,047   | 0,064   | 0,090   | 0,112   |        |        |  |
| SWITZERLAND                       | -0,75         | CHF     | -0,789  | -0,779  | -0,750  | -0,707  |        |        |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2 YEAR | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,169  | 0,932  | 1,709   |         |         | 2,358   |  |  |
| GREEK TREASURY  |  |        | 0,206  | 0,844   | 1,186   | 1,485   |         |  |  |
| GERMAN TREASURY |  | -0,698 | -0,642 | -0,303  | -0,010  | -0,010  | 0,248   |  |  |
| JAPANESE TREAS  |  | -0,115 | -0,084 | 0,113   | 0,321   | 0,491   | 0,687   |  |  |
| U.K TREASURY    |  | 0,094  | 0,391  | 0,829   | 1,193   | 1,338   | 1,374   |  |  |
| ESM TREASURY    |  | -0,613 | -0,527 | -0,156  | 0,283   | 0,444   | 0,544   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,520 | -0,462 | -0,326 | -0,171 | 0,053   | 0,326   | 0,448   | 0,470   |
| USD SWAP             |  | 0,219  | 0,532  | 1,060  | 1,433  | 1,751   | 2,009   | 2,106   | 2,145   |
| JPY SWAP             |  | -0,041 | -0,024 | 0,009  | 0,058  | 0,146   | 0,305   | 0,431   | 0,577   |
| GBP SWAP             |  | 0,127  | 0,445  | 0,698  | 0,871  | 1,053   | 1,206   | 1,251   | 1,233   |
| CHF SWAP             |  | -0,695 | -0,590 | -0,420 | -0,233 | 0,007   | 0,248   | 0,345   | 0,300   |

| HELLENIC REPUBLIC BENCHMARKS 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    | 106,56         | -0,11     | #N/A N/A                  | 1                                     | 3M                        | 100,06         | -0,24     |  |
| GGB 3,45%                          | 04/24    | 3Y    | 110,60         | -0,10     | #N/A N/A                  | -2                                    |                           |                |           |  |
| GGB 3,375%                         | 02/25    | 4Y    | 112,69         | 0,08      | #N/A N/A                  | 0                                     |                           |                |           |  |
| GGB 1,875%                         | 07/26    | 5Y    | 108,87         | 0,19      | #N/A N/A                  | 0                                     | 6M                        | 100,09         | -0,19     |  |
| GGB 3,75%                          | 01/28    | 7Y    | 122,06         | 0,45      | #N/A N/A                  | 3                                     |                           |                |           |  |
| GGB 0,75%                          | 06/31    | 10Y   | 99,18          | 0,83      | #N/A N/A                  | 2                                     |                           |                |           |  |
| GGB 1,875%                         | 02/35    | 15Y   | 108,98         | 1,17      | #N/A N/A                  | 29                                    | 12M                       | 100,11         | -0,16     |  |
| GGB 4%                             | 01/37    | 16Y   | 138,53         | 1,29      | #N/A N/A                  | 30                                    |                           |                |           |  |
| GGB 4,20%                          | 01/42    | 21Y   | 148,63         | 1,47      | #N/A N/A                  | 38                                    |                           |                |           |  |
| GGB 1,875%                         | 01/52    | 30Y   | 99,96          | 1,88      | #N/A N/A                  | 70                                    |                           |                |           |  |

  

| 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                           | 83      | 3                                                        | 47    | 47       | 19    | 76     |  |  |  |
| 10Y                          | 114     | -5                                                       | 50    | 60       | 16    | 89     |  |  |  |
| 15Y                          | 120     | -6                                                       | 52    | 54       | 11    | 88     |  |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
| YIELD                        | -0,24 | -0,19 | -0,16 | -0,10 | 0,19 | 0,45 | 0,83 | 1,17 | 1,47 |

| 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 | 883        | 0,86                       | 809                      | 9,12%                      |              |        |  |  |  |
| DOW JONES            | 33.527     | 1,13                       | 30.606                   | 9,54%                      | BUND         | 171,41 |  |  |  |
| S&P 500              | 4.078      | 1,44                       | 3.756                    | 8,57%                      | BOBL         | 135,13 |  |  |  |
| NASDAQ               | 13.706     | 1,67                       | 12.888                   | 6,34%                      | SCHATZ       | 112,11 |  |  |  |
| DAX                  | 15.275     | 1,11                       | 13.719                   | 11,34%                     |              |        |  |  |  |
| FTSE                 | 6.817      | 1,19                       | 6.461                    | 5,52%                      | US LONG BOND | 155,69 |  |  |  |
| NIKKEI               | 29.697     | -1,30                      | 27.444                   | 8,21%                      | US 10Y       | 131,17 |  |  |  |
| BRENT                | 63,22      | 1,72                       | 51,8                     | 22,05%                     | US 5Y        | 123,44 |  |  |  |
| GOLD \$              | 1.734      | 0,33                       | 1.899                    | -8,67%                     | US 2Y        | 110,34 |  |  |  |

