

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

| 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 31-12-2020 | Euro change<br>year to<br>date(YTD%) |        |  |
| EURUSD           | 1,211                | -0,13                         | USDJPY | 110,165              | -0,14                         | EURUSD            | 1,222                                | -0,87% |  |
| EURGBP           | 0,8574               | -0,27                         | USDGBP | 0,70785              | -0,16                         | EURGBP            | 0,894                                | -4,10% |  |
| EURJPY           | 133,42               | -0,26                         | USDCHF | 0,90455              | 0,12                          | EURJPY            | 126,2                                | 5,72%  |  |
| EURCHF           | 1,096                | -0,02                         |        |                      |                               | EURCHF            | 1,081                                | 1,34%  |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |         |         |         |         |         |        |        |  |
|-----------------------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| CENTRAL BANKS RATES               |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
| EUROZONE                          | 0,00          | EUR     | -0,556  | -0,336  | -0,543  | -0,516  | -0,194 | -0,485 |  |
| USA                               | (0,00 / 0,25) | USD     | 0,086   | 0,111   | 0,134   | 0,167   |        | 0,245  |  |
| JAPAN                             | - 0,10        | JPY     | -0,078  | -0,049  | -0,095  | -0,059  |        |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP     | 0,050   | 0,065   | 0,079   | 0,108   |        |        |  |
| SWITZERLAND                       | -0,75         | CHF     | -0,802  | -0,777  | -0,752  | -0,708  |        |        |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,161  | 0,845  | 1,628   |         |         | 2,303   |  |  |
| GREEK TREASURY  |  |        | 0,116  | 0,818   | 1,074   | 1,297   |         |  |  |
| GERMAN TREASURY |  | -0,664 | -0,577 | -0,183  | 0,120   | 0,117   | 0,378   |  |  |
| JAPANESE TREAS  |  | -0,116 | -0,079 | 0,087   | 0,288   | 0,461   | 0,697   |  |  |
| U.K TREASURY    |  | 0,087  | 0,370  | 0,843   | 1,211   | 1,346   | 1,372   |  |  |
| ESM TREASURY    |  | -0,546 | -0,296 | 0,111   | 0,395   | 0,567   | 0,676   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,507 | -0,407 | -0,257 | -0,093 | 0,135   | 0,403   | 0,524   | 0,538   |
| USD SWAP             |  | 0,151  | 0,451  | 0,919  | 1,281  | 1,601   | 1,867   | 1,973   | 2,016   |
| JPY SWAP             |  | -0,050 | -0,021 | 0,006  | 0,048  | 0,126   | 0,273   | 0,398   | 0,544   |
| GBP SWAP             |  | 0,138  | 0,480  | 0,722  | 0,893  | 1,075   | 1,221   | 1,264   | 1,246   |
| CHF SWAP             |  | -0,701 | -0,569 | -0,378 | -0,187 | 0,055   | 0,293   | 0,373   | 0,345   |

| HELLENIC REPUBLIC BENCHMARKS BONDS |          |       |                      |           |                              |                                             |  | HELLENIC REPUBLIC T-BILLS |                      |           |  |
|------------------------------------|----------|-------|----------------------|-----------|------------------------------|---------------------------------------------|--|---------------------------|----------------------|-----------|--|
| GREEK BONDS                        | MATURITY | Tenor | LAST<br>MID<br>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<br>PRICE | MID YIELD |  |
| GGB 3,50%                          | 01/23    | 2Y    | 106,34               | -0,33     | 0                            | -22                                         |  | 3M                        | 100,08               | -0,29     |  |
| GGB 3,45%                          | 04/24    | 3Y    | 110,36               | -0,21     | 0                            | -14                                         |  |                           |                      |           |  |
| GGB 3,375%                         | 02/25    | 4Y    | 112,69               | -0,06     | 0                            | -13                                         |  |                           |                      |           |  |
| GGB 0%                             | 02/26    | 5Y    | 99,51                | 0,10      | 0                            | 1                                           |  | 6M                        | 100,15               | -0,29     |  |
| GGB 3,75%                          | 01/28    | 7Y    | 122,19               | 0,36      | 1                            | -6                                          |  |                           |                      |           |  |
| GGB 0,75%                          | 06/31    | 10Y   | 99,42                | 0,81      | 1                            | 0                                           |  |                           |                      |           |  |
| GGB 1,875%                         | 02/35    | 15Y   | 110,28               | 1,06      | 0                            | 19                                          |  | 12M                       | 100,19               | -0,25     |  |
| GGB 4%                             | 01/37    | 16Y   | 140,76               | 1,14      | 1                            | 15                                          |  |                           |                      |           |  |
| GGB 4,20%                          | 01/42    | 21Y   | 152,59               | 1,28      | 1                            | 19                                          |  |                           |                      |           |  |
| GGB 1,875%                         | 01/52    | 30Y   | 102,53               | 1,77      | 1                            | 49                                          |  |                           |                      |           |  |

  

| GREEK BONDS SPREAD(in bp) VS |  |         |                                                                         |       |          |       |        |  |  |
|------------------------------|--|---------|-------------------------------------------------------------------------|-------|----------|-------|--------|--|--|
| MATURITY                     |  | GERMANY | GREECE VS<br>GERMANY<br>SPREAD<br>CHANGE YEAR<br>TO DATE(YTD in<br>b.p) | SPAIN | PORTUGAL | ITALY | FRANCE |  |  |
| 5Y                           |  | 68      | -12                                                                     | 34    | 38       | -2    | 62     |  |  |
| 10Y                          |  | 99      | -20                                                                     | 34    | 34       | -9    | 63     |  |  |
| 15Y                          |  | 95      | -31                                                                     | 25    | 29       | -28   | 61     |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
| YIELD                        | -0,29 | -0,29 | -0,25 | -0,21 | 0,10 | 0,36 | 0,81 | 1,06 | 1,28 |

| STOCK MARKETS        |            |                               |                             |                               | BOND FUTURES |        |  |  |  |
|----------------------|------------|-------------------------------|-----------------------------|-------------------------------|--------------|--------|--|--|--|
|                      | Last Price | Price change 1<br>day percent | closing price<br>31-12-2020 | %change year to<br>date(YTD%) | bond futures | PRICE  |  |  |  |
| ATHENS GENERAL INDEX | 897        | 0,18                          | 809                         | 10,82%                        |              |        |  |  |  |
| DOW JONES            | 34.577     | -0,07                         | 30.606                      | 12,97%                        | BUND         | 169,9  |  |  |  |
| S&P 500              | 4.193      | -0,36                         | 3.756                       | 11,63%                        | BOBL         | 134,81 |  |  |  |
| NASDAQ               | 13.615     | -1,03                         | 12.888                      | 5,63%                         | SCHATZ       | 112,04 |  |  |  |
| DAX                  | 15.631     | -0,01                         | 13.719                      | 13,94%                        |              |        |  |  |  |
| FTSE                 | 7.046      | -0,26                         | 6.461                       | 9,06%                         | US LONG BOND | 157,66 |  |  |  |
| NIKKEI               | 28.942     | -0,40                         | 27.444                      | 5,46%                         | US 10Y       | 132,52 |  |  |  |
| BRENT                | 71,61      | 0,42                          | 51,8                        | 38,24%                        | US 5Y        | 124,20 |  |  |  |
| GOLD \$              | 1.870      | -0,06                         | 1.899                       | -1,52%                        | US 2Y        | 110,41 |  |  |  |

