

**PDMA**  
DAILY MARKET SNAPSHOT  
6/7/2021

| 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           | 1,188          | 0,14                       | USDJPY | 110,775        | -0,20                      | EURUSD            | 1,222                          | -2,75% |  |
| EURGBP           | 0,8559         | -0,11                      | USDGBP | 0,7204         | -0,26                      | EURGBP            | 0,894                          | -4,26% |  |
| EURJPY           | 131,61         | -0,06                      | USDCHF | 0,92075        | -0,17                      | EURJPY            | 126,2                          | 4,28%  |  |
| EURCHF           | 1,094          | -0,04                      |        |                |                            | EURCHF            | 1,081                          | 1,19%  |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |         |         |         |         |         |        |        |  |
|-----------------------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| CENTRAL BANKS RATES               |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1 year |        |  |
| EUROZONE                          | 0,00          | EUR     | -0,555  | -0,336  | -0,546  | -0,512  | -0,194 | -0,485 |  |
| USA                               | (0,00 / 0,25) | USD     | 0,103   | 0,123   | 0,138   | 0,163   |        | 0,245  |  |
| JAPAN                             | - 0,10        | JPY     | -0,064  | -0,042  | -0,077  | -0,065  |        |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP     | 0,056   | 0,069   | 0,079   | 0,105   |        |        |  |
| SWITZERLAND                       | -0,75         | CHF     | -0,808  | -0,779  | -0,752  | -0,711  |        |        |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,240  | 0,862  | 1,432   |         |         | 2,055   |  |  |
| GREEK TREASURY  |  |        | 0,020  | 0,816   | 0,948   | 1,171   |         |  |  |
| GERMAN TREASURY |  | -0,663 | -0,586 | -0,213  | 0,051   | 0,028   | 0,294   |  |  |
| JAPANESE TREAS  |  | -0,108 | -0,094 | 0,045   | 0,237   | 0,418   | 0,673   |  |  |
| U.K TREASURY    |  | 0,059  | 0,317  | 0,716   | 1,065   | 1,210   | 1,240   |  |  |
| ESM TREASURY    |  | -0,542 | -0,310 | 0,055   | 0,348   | 0,520   | 0,626   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,505 | -0,400 | -0,260 | -0,113 | 0,097   | 0,359   | 0,475   | 0,478   |
| USD SWAP             |  | 0,176  | 0,565  | 0,943  | 1,193  | 1,417   | 1,618   | 1,710   | 1,749   |
| JPY SWAP             |  | -0,029 | -0,016 | -0,009 | 0,013  | 0,072   | 0,203   | 0,323   | 0,494   |
| GBP SWAP             |  | 0,233  | 0,539  | 0,716  | 0,836  | 0,966   | 1,080   | 1,114   | 1,097   |
| CHF SWAP             |  | -0,691 | -0,558 | -0,378 | -0,200 | 0,014   | 0,246   | 0,318   | 0,295   |

| 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    | 106,09         | -0,38     | -1                        | -26                                   |  | 3M                        | 100,06         | -0,33     |  |
| GGB 3,45%                          | 04/24    | 3Y    | 110,21         | -0,27     | 0                         | -19                                   |  |                           |                |           |  |
| GGB 3,375%                         | 02/25    | 4Y    | 112,72         | -0,14     | 0                         | -21                                   |  |                           |                |           |  |
| GGB 0%                             | 02/26    | 5Y    | 100,02         | 0,00      | 0                         | -10                                   |  | 6M                        | 100,14         | -0,28     |  |
| GGB 3,75%                          | 01/28    | 7Y    | 122,41         | 0,30      | -1                        | -13                                   |  |                           |                |           |  |
| GGB 0,75%                          | 06/31    | 10Y   | 99,52          | 0,80      | 0                         | -1                                    |  |                           |                |           |  |
| GGB 1,875%                         | 02/35    | 15Y   | 111,98         | 0,93      | -1                        | 5                                     |  | 12M                       | 100,24         | -0,26     |  |
| GGB 4%                             | 01/37    | 16Y   | 143,37         | 0,98      | 0                         | 0                                     |  |                           |                |           |  |
| GGB 4,20%                          | 01/42    | 21Y   | 155,64         | 1,15      | -1                        | 6                                     |  |                           |                |           |  |
| GGB 1,875%                         | 01/52    | 30Y   | 106,45         | 1,61      | 0                         | 33                                    |  |                           |                |           |  |

  

| 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                           |  | 58      | -22                                                      | 25    | 35       | -7    | 53     |  |  |
| 10Y                          |  | 101     | -18                                                      | 41    | 44       | 1     | 69     |  |  |
| 15Y                          |  | 90      | -36                                                      | 2     | 28       | -31   | 55     |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
| YIELD                        | -0,33 | -0,28 | -0,26 | -0,27 | 0,00 | 0,30 | 0,80 | 0,93 | 1,15 |

| 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 | 876        | -0,16                      | 809                      | 8,23%                      |              |        |  |  |  |
| DOW JONES            | 34.786     | 0,44                       | 30.606                   | 13,66%                     | BUND         | 172,7  |  |  |  |
| S&P 500              | 4.352      | 0,75                       | 3.756                    | 15,87%                     | BOBL         | 134,13 |  |  |  |
| NASDAQ               | 14.639     | 0,81                       | 12.888                   | 13,59%                     | SCHATZ       | 112,15 |  |  |  |
| DAX                  | 15.605     | -0,36                      | 13.719                   | 13,75%                     |              |        |  |  |  |
| FTSE                 | 7.169      | 0,06                       | 6.461                    | 10,96%                     | US LONG BOND | 160,91 |  |  |  |
| NIKKEI               | 28.643     | 0,16                       | 27.444                   | 4,37%                      | US 10Y       | 132,69 |  |  |  |
| BRENT                | 77,73      | 0,74                       | 51,8                     | 50,06%                     | US 5Y        | 123,49 |  |  |  |
| GOLD \$              | 1.807      | 0,87                       | 1.899                    | -4,81%                     | US 2Y        | 110,18 |  |  |  |

