

**PDMA**  
DAILY MARKET SNAPSHOT  
2/12/2021

**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 | 1,132          | 0,03                       | USDJPY | 113,175        | 0,35                       | EURUSD            | 1,222                          |
| EURGBP | 0,8508         | -0,20                      | USDGBP | 0,75145        | -0,25                      | EURGBP            | 0,894                          |
| EURJPY | 128,15         | 0,37                       | USDCHF | 0,92105        | 0,06                       | EURJPY            | 126,2                          |
| EURCHF | 1,043          | 0,08                       |        |                |                            | EURCHF            | 1,081                          |

**MONEY MARKET RATES/EURIBOR -LIBOR**

| CENTRAL BANKS RATES |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1 year |
|---------------------|---------------|---------|---------|---------|---------|---------|--------|
| EUROZONE            | 0,00          | EUR     | -0,570  | -0,336  | -0,573  | -0,538  | -0,194 |
| USA                 | (0,00 / 0,25) | USD     | 0,094   | 0,133   | 0,173   | 0,243   | 0,382  |
| JAPAN               | - 0,10        | JPY     | -0,079  | -0,064  | -0,085  | -0,054  |        |
| BANK OF ENGLAND     | 0,10          | GBP     | 0,061   | 0,073   | 0,094   | 0,260   |        |
| SWITZERLAND         | -0,75         | CHF     | -0,808  | -0,789  | -0,784  | -0,732  |        |

**CAPITAL MARKETS**

|                 | 2YEAR | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|-----------------|-------|--------|---------|---------|---------|---------|
| U.S TREASURY    | 0,593 | 1,181  | 1,439   |         |         | 1,771   |
| GREEK TREASURY  |       | 0,403  | 1,209   | 1,218   | 1,082   |         |
| GERMAN TREASURY |       | -0,720 | -0,603  | -0,346  | -0,168  | -0,234  |
| JAPANESE TREAS  |       | -0,108 | -0,088  | 0,063   | 0,268   | 0,460   |
| U.K TREASURY    |       | 0,518  | 0,645   | 0,815   | 1,000   | 1,011   |
| ESM TREASURY    |       | -0,562 | -0,311  | -0,019  | 0,240   | 0,327   |

**INTEREST RATES SWAPS**

|          | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR SWAP | -0,492 | -0,235 | -0,117 | -0,020 | 0,134   | 0,297   | 0,325   | 0,230   |
| USD SWAP | 0,404  | 1,097  | 1,298  | 1,413  | 1,511   | 1,611   | 1,651   | 1,614   |
| JPY SWAP | -0,018 | 0,006  | 0,023  | 0,046  | 0,105   | 0,225   | 0,346   | 0,525   |
| GBP SWAP | 0,719  | 1,181  | 1,176  | 1,121  | 1,066   | 1,014   | 0,972   | 0,898   |
| CHF SWAP | -0,696 | -0,436 | -0,275 | -0,131 | 0,030   | 0,158   | 0,169   | 0,040   |

**HELLENIC REPUBLIC BENCHMARKS BONDS**

| 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    | 104,44         | -0,34     | -2                        | -23                                   | 3M    | 100,08         | -0,47     |
| GGB 3,45%   | 04/24    | 3Y    | 108,56         | -0,23     | -1                        | -15                                   |       |                |           |
| GGB 3,375%  | 02/25    | 4Y    | 110,83         | -0,01     | -1                        | -9                                    |       |                |           |
| GGB 0%      | 02/26    | 5Y    | 98,42          | 0,38      | 1                         | 29                                    | 6M    | 100,11         | -0,35     |
| GGB 3,75%   | 01/28    | 7Y    | 119,12         | 0,58      | -1                        | 15                                    |       |                |           |
| GGB 0,75%   | 06/31    | 10Y   | 96,02          | 1,19      | 0                         | 38                                    |       |                |           |
| GGB 1,875%  | 02/35    | 15Y   | 108,16         | 1,20      | 1                         | 32                                    | 12M   | 100,16         | -0,32     |
| GGB 4%      | 01/37    | 16Y   | 143,85         | 0,89      | -6                        | -9                                    |       |                |           |
| GGB 4,20%   | 01/42    | 21Y   | 156,64         | 1,06      | -3                        | -3                                    |       |                |           |
| GGB 1,875%  | 01/52    | 30Y   | 101,86         | 1,79      | -2                        | -9                                    |       |                |           |

**HELLENIC REPUBLIC T-BILLS**

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

| MATURITY | GERMANY | SPAIN | PORTUGAL | ITALY | FRANCE |
|----------|---------|-------|----------|-------|--------|
| 5Y       | 101     | 21    | 68       | 78    | 78     |
| 10Y      | 156     | 37    | 80       | 87    | 119    |
| 15Y      | 139     | 13    | 37       | 60    | -12    |

**GREECE SOVEREIGN YIELD CURVE**

| MATURITY | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  | 30Y  |
|----------|-------|-------|-------|-------|------|------|------|------|------|------|
| YIELD    | -0,47 | -0,35 | -0,32 | -0,23 | 0,38 | 0,58 | 1,19 | 1,20 | 1,06 | 1,79 |

**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 | 874        | -0,39                      | 809                      | 8,02%                      |              |         |  |
| DOW JONES            | 34.022     | -1,34                      | 30.606                   | 11,16%                     | BUND         | 172,21  |  |
| S&P 500              | 4.513      | -1,18                      | 3.756                    | 20,15%                     | BOBL         | 135,33  |  |
| NASDAQ               | 15.254     | -1,83                      | 12.888                   | 18,36%                     | SCHATZ       | 112,345 |  |
| DAX                  | 15.307     | -1,07                      | 13.719                   | 11,58%                     |              |         |  |
| FTSE                 | 7.121      | -0,67                      | 6.461                    | 10,22%                     | US LONG BOND | 163,88  |  |
| NIKKEI               | 27.753     | -0,65                      | 27.444                   | 1,13%                      | US 10Y       | 131,42  |  |
| BRENT                | 69,71      | 1,22                       | 51,8                     | 34,58%                     | US 5Y        | 121,68  |  |
| GOLD \$              | 1.771      | -0,58                      | 1.899                    | -6,71%                     | US 2Y        | 109,55  |  |

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

