

**PDMA**  
DAILY MARKET SNAPSHOT  
10/6/2021

| 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           | 1,216          | -0,16                      | USDJPY | 109,555        | -0,08                      | EURUSD            | 1,222                          | -0,47% |  |
| EURGBP           | 0,8637         | 0,10                       | USDGBP | 0,7103         | 0,25                       | EURGBP            | 0,894                          | -3,39% |  |
| EURJPY           | 133,22         | -0,24                      | USDCHF | 0,89645        | 0,06                       | EURJPY            | 126,2                          | 5,56%  |  |
| EURCHF           | 1,090          | -0,09                      |        |                |                            | EURCHF            | 1,081                          | 0,84%  |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |         |         |         |         |         |        |        |  |
|-----------------------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| CENTRAL BANKS RATES               |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
| EUROZONE                          | 0,00          | EUR     | -0,553  | -0,336  | -0,543  | -0,516  | -0,194 | -0,488 |  |
| USA                               | (0,00 / 0,25) | USD     | 0,077   | 0,113   | 0,128   | 0,155   |        | 0,241  |  |
| JAPAN                             | - 0,10        | JPY     | -0,081  | -0,049  | -0,099  | -0,066  |        |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP     | 0,053   | 0,063   | 0,081   | 0,105   |        |        |  |
| SWITZERLAND                       | -0,75         | CHF     | -0,801  | -0,778  | -0,753  | -0,710  |        |        |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,157  | 0,755  | 1,492   |         |         | 2,172   |  |  |
| GREEK TREASURY  |  |        | 0,097  | 0,840   | 1,043   | 1,259   |         |  |  |
| GERMAN TREASURY |  | -0,677 | -0,613 | -0,243  | 0,063   | 0,053   | 0,312   |  |  |
| JAPANESE TREAS  |  | -0,121 | -0,098 | 0,055   | 0,251   | 0,429   | 0,669   |  |  |
| U.K TREASURY    |  | 0,061  | 0,314  | 0,731   | 1,096   | 1,236   | 1,266   |  |  |
| ESM TREASURY    |  | -0,557 | -0,336 | 0,051   | 0,330   | 0,497   | 0,598   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,510 | -0,426 | -0,292 | -0,140 | 0,078   | 0,337   | 0,453   | 0,462   |
| USD SWAP             |  | 0,146  | 0,408  | 0,826  | 1,160  | 1,468   | 1,729   | 1,834   | 1,877   |
| JPY SWAP             |  | -0,054 | -0,029 | -0,011 | 0,021  | 0,091   | 0,230   | 0,350   | 0,498   |
| GBP SWAP             |  | 0,137  | 0,451  | 0,661  | 0,814  | 0,979   | 1,121   | 1,166   | 1,154   |
| CHF SWAP             |  | -0,700 | -0,578 | -0,408 | -0,230 | 0,003   | 0,238   | 0,323   | 0,285   |

| 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      | 106,27                                                   | -0,33     | -1                        | -21                                   |        | 3M                        | 100,07         | -0,30     |  |
| GGB 3,45%                          | 04/24    | 3Y      | 110,29                                                   | -0,21     | 0                         | -13                                   |        |                           |                |           |  |
| GGB 3,375%                         | 02/25    | 4Y      | 112,65                                                   | -0,06     | -1                        | -14                                   |        |                           |                |           |  |
| GGB 0%                             | 02/26    | 5Y      | 99,60                                                    | 0,09      | 0                         | -1                                    |        | 6M                        | 100,13         | -0,28     |  |
| GGB 3,75%                          | 01/28    | 7Y      | 122,20                                                   | 0,36      | 0                         | -7                                    |        |                           |                |           |  |
| GGB 0,75%                          | 06/31    | 10Y     | 99,23                                                    | 0,83      | 0                         | 2                                     |        |                           |                |           |  |
| GGB 1,875%                         | 02/35    | 15Y     | 110,71                                                   | 1,03      | 0                         | 15                                    |        | 12M                       | 100,24         | -0,24     |  |
| GGB 4%                             | 01/37    | 16Y     | 141,69                                                   | 1,09      | 0                         | 10                                    |        |                           |                |           |  |
| GGB 4,20%                          | 01/42    | 21Y     | 153,41                                                   | 1,25      | 0                         | 16                                    |        |                           |                |           |  |
| GGB 1,875%                         | 01/52    | 30Y     | 103,40                                                   | 1,73      | 0                         | 45                                    |        |                           |                |           |  |
| 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                                 |          | 70      | -10                                                      | 36        | 41                        | -2                                    | 63     |                           |                |           |  |
| 10Y                                |          | 107     | -12                                                      | 42        | 42                        | -1                                    | 70     |                           |                |           |  |
| 15Y                                |          | 98      | -28                                                      | 28        | 32                        | -27                                   | 63     |                           |                |           |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  | 30Y  |
| YIELD                        | -0,30 | -0,28 | -0,24 | -0,21 | 0,09 | 0,36 | 0,83 | 1,03 | 1,25 | 1,73 |

| 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 | 917        | 0,45                       | 809                      | 13,41%                     |  |              |         |  |  |
| DOW JONES            | 34.447     | -0,44                      | 30.606                   | 12,55%                     |  | BUND         | 170,23  |  |  |
| S&P 500              | 4.220      | -0,18                      | 3.756                    | 12,34%                     |  | BOBL         | 134,91  |  |  |
| NASDAQ               | 13.912     | -0,09                      | 12.888                   | 7,94%                      |  | SCHATZ       | 112,025 |  |  |
| DAX                  | 15.547     | -0,22                      | 13.719                   | 13,33%                     |  |              |         |  |  |
| FTSE                 | 7.103      | 0,31                       | 6.461                    | 9,95%                      |  | US LONG BOND | 160,25  |  |  |
| NIKKEI               | 28.959     | 0,34                       | 27.444                   | 5,52%                      |  | US 10Y       | 133,58  |  |  |
| BRENT                | 72,01      | -0,29                      | 51,8                     | 39,02%                     |  | US 5Y        | 124,66  |  |  |
| GOLD \$              | 1.879      | -0,53                      | 1.899                    | -1,06%                     |  | US 2Y        | 110,42  |  |  |

