

**PDMA**  
DAILY MARKET SNAPSHOT  
29/3/2021

| 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           | 1,177          | -0,23                      | USDJPY | 109,64         | -0,02                      | EURUSD            | 1,222                          | -3,69% |  |
| EURGBP           | 0,8516         | -0,42                      | USDGBP | 0,7237         | -0,21                      | EURGBP            | 0,894                          | -4,74% |  |
| EURJPY           | 129,01         | -0,23                      | USDCHF | 0,9382         | -0,08                      | EURJPY            | 126,2                          | 2,23%  |  |
| EURCHF           | 1,104          | -0,33                      |        |                |                            | EURCHF            | 1,081                          | 2,12%  |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |     |         |         |         |         |         |        |  |
|-----------------------------------|---------------|-----|---------|---------|---------|---------|---------|--------|--|
| CENTRAL BANKS RATES               |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |  |
| EUROZONE                          | 0,00          | EUR | -0,550  | -0,336  | -0,537  | -0,514  | -0,194  | -0,489 |  |
| USA                               | (0,00 / 0,25) | USD | 0,107   | 0,137   | 0,199   | 0,203   |         | 0,281  |  |
| JAPAN                             | - 0,10        | JPY | -0,081  | -0,053  | -0,075  | -0,047  |         |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP | 0,049   | 0,062   | 0,088   | 0,108   |         |        |  |
| SWITZERLAND                       | -0,75         | CHF | -0,798  | -0,782  | -0,752  | -0,710  |         |        |  |

| CAPITAL MARKETS |  |  |        |        |         |         |         |         |  |
|-----------------|--|--|--------|--------|---------|---------|---------|---------|--|
|                 |  |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |
| U.S TREASURY    |  |  | 0,137  | 0,852  | 1,660   |         |         | 2,365   |  |
| GREEK TREASURY  |  |  |        | 0,220  | 0,866   | 1,199   | 1,501   |         |  |
| GERMAN TREASURY |  |  | -0,713 | -0,669 | -0,337  | -0,034  | -0,031  | 0,227   |  |
| JAPANESE TREAS  |  |  | -0,139 | -0,092 | 0,075   | 0,267   | 0,453   | 0,643   |  |
| U.K TREASURY    |  |  | 0,057  | 0,329  | 0,764   | 1,128   | 1,260   | 1,291   |  |
| ESM TREASURY    |  |  | -0,618 | -0,541 | -0,178  | 0,267   | 0,424   | 0,532   |  |

| INTEREST RATES SWAPS |  |  |        |        |        |        |         |         |         |
|----------------------|--|--|--------|--------|--------|--------|---------|---------|---------|
|                      |  |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR |
| EUR SWAP             |  |  | -0,521 | -0,471 | -0,346 | -0,194 | 0,029   | 0,304   | 0,428   |
| USD SWAP             |  |  | 0,212  | 0,450  | 0,955  | 1,346  | 1,694   | 1,977   | 2,084   |
| JPY SWAP             |  |  | -0,046 | -0,032 | -0,008 | 0,034  | 0,116   | 0,264   | 0,376   |
| GBP SWAP             |  |  | 0,120  | 0,410  | 0,640  | 0,808  | 0,991   | 1,147   | 1,191   |
| CHF SWAP             |  |  | -0,700 | -0,606 | -0,444 | -0,255 | -0,010  | 0,225   | 0,318   |

| 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             | 106,64    | -0,11                     | 0                                     | 1     | 3M             | 100,01    |
| GGB                                | 3,45%    | 04/24 | 3Y             | 110,77    | -0,13                     | 0                                     | -5    |                |           |
| GGB                                | 3,375%   | 02/25 | 4Y             | 112,76    | 0,08                      | 0                                     | 0     |                |           |
| GGB                                | 1,875%   | 07/26 | 5Y             | 108,82    | 0,20                      | 0                                     | 1     | 6M             | 100,04    |
| GGB                                | 3,75%    | 01/28 | 7Y             | 121,90    | 0,49                      | 0                                     | 6     |                |           |
| GGB                                | 0,75%    | 06/31 | 10Y            | 98,92     | 0,86                      | 0                                     | 5     |                |           |
| GGB                                | 1,875%   | 02/35 | 15Y            | 108,81    | 1,18                      | 1                                     | 31    | 12M            | 100,09    |
| GGB                                | 4%       | 01/37 | 16Y            | 138,22    | 1,31                      | 1                                     | 33    |                |           |
| GGB                                | 4,20%    | 01/42 | 21Y            | 148,31    | 1,49                      | 0                                     | 39    |                |           |
| GGB                                | 1,875%   | 01/52 | 30Y            | 99,70     | 1,89                      | 0                                     | 71    |                |           |

| 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                           |  | 87      | 7                                                        | 51    | 51       | 22    | 80     |  |  |
| 10Y                          |  | 120     | 1                                                        | 56    | 67       | 23    | 95     |  |  |
| 15Y                          |  | 123     | -3                                                       | 56    | 59       | 16    | 93     |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  | 30Y  |
| YIELD                        | -0,22 | -0,17 | -0,12 | -0,13 | 0,20 | 0,49 | 0,86 | 1,18 | 1,49 | 1,89 |

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 | 861        | 1,10                       | 809                      | 6,45%                      |              |              |         |  |  |
| DOW JONES            | 33.073     | 1,39                       | 30.606                   | 8,06%                      |              | BUND         | 171,85  |  |  |
| S&P 500              | 3.975      | 1,66                       | 3.756                    | 5,82%                      |              | BOBL         | 135,31  |  |  |
| NASDAQ               | 13.139     | 1,24                       | 12.888                   | 1,94%                      |              | SCHATZ       | 112,145 |  |  |
| DAX                  | 14.759     | 0,07                       | 13.719                   | 7,58%                      |              |              |         |  |  |
| FTSE                 | 6.706      | -0,52                      | 6.461                    | 3,79%                      |              | US LONG BON  | 155,88  |  |  |
| NIKKEI               | 29.385     | 0,71                       | 27.444                   | 7,07%                      |              | US 10Y       | 132,75  |  |  |
| BRENT                | 64,03      | -0,84                      | 51,8                     | 23,61%                     |              | US 5Y        | 123,85  |  |  |
| GOLD \$              | 1.726      | -0,40                      | 1.899                    | -9,12%                     |              | US 2Y        | 110,41  |  |  |

