

**PDMA**  
DAILY MARKET SNAPSHOT  
25/5/2021

| 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           | 1,225          | 0,29                       | USDJPY | 108,76         | -0,01                      | EURUSD            | 1,222 | 0,28%                          |  |
| EURGBP           | 0,8643         | 0,16                       | USDGBP | 0,7054         | -0,14                      | EURGBP            | 0,894 | -3,32%                         |  |
| EURJPY           | 133,25         | 0,28                       | USDCHF | 0,89445        | -0,27                      | EURJPY            | 126,2 | 5,58%                          |  |
| EURCHF           | 1,096          | 0,01                       |        |                |                            | EURCHF            | 1,081 | 1,37%                          |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |                   |         |         |         |         |         |        |  |  |
|-----------------------------------|-------------------|---------|---------|---------|---------|---------|--------|--|--|
| CENTRAL BANKS RATES               |                   | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |  |  |
| EUROZONE                          | 0,00 EUR          | -0,563  | -0,336  | -0,543  | -0,513  | -0,194  | -0,479 |  |  |
| USA                               | (0,00 / 0,25) USD | 0,092   | 0,121   | 0,147   | 0,179   |         | 0,260  |  |  |
| JAPAN                             | - 0,10 JPY        | -0,078  | -0,060  | -0,089  | -0,046  |         |        |  |  |
| BANK OF ENGLAND                   | 0,10 GBP          | 0,053   | 0,067   | 0,083   | 0,106   |         |        |  |  |
| SWITZERLAND                       | -0,75 CHF         | -0,794  | -0,773  | -0,746  | -0,702  |         |        |  |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,151  | 0,797  | 1,591   |         |         | 2,283   |  |  |
| GREEK TREASURY  |  |        | 0,185  | 0,932   | 1,201   | 1,417   |         |  |  |
| GERMAN TREASURY |  | -0,658 | -0,538 | -0,153  | 0,147   | 0,147   | 0,408   |  |  |
| JAPANESE TREAS  |  | -0,125 | -0,090 | 0,078   | 0,272   | 0,446   | 0,677   |  |  |
| U.K TREASURY    |  | 0,027  | 0,333  | 0,803   | 1,183   | 1,333   | 1,352   |  |  |
| ESM TREASURY    |  | -0,544 | -0,417 | 0,007   | 0,412   | 0,580   | 0,682   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,503 | -0,402 | -0,241 | -0,076 | 0,147   | 0,410   | 0,527   | 0,539   |
| USD SWAP             |  | 0,163  | 0,432  | 0,882  | 1,237  | 1,561   | 1,832   | 1,943   | 1,992   |
| JPY SWAP             |  | -0,046 | -0,023 | 0,004  | 0,043  | 0,120   | 0,265   | 0,387   | 0,529   |
| GBP SWAP             |  | 0,134  | 0,439  | 0,679  | 0,856  | 1,045   | 1,205   | 1,253   | 1,238   |
| CHF SWAP             |  | -0,694 | -0,563 | -0,379 | -0,198 | 0,030   | 0,258   | 0,338   | 0,290   |

| 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    | 106,41         | -0,30     | -1                        | -19                                   | 3M    | 100,04         | -0,33     |
| GGB 3,45%                          | 04/24    | 3Y    | 110,39         | -0,18     | -1                        | -11                                   |       |                |           |
| GGB 3,375%                         | 02/25    | 4Y    | 112,74         | -0,04     | -1                        | -12                                   |       |                |           |
| GGB 0%                             | 02/26    | 5Y    | 99,19          | 0,17      | -2                        | 8                                     | 6M    | 100,11         | -0,25     |
| GGB 3,75%                          | 01/28    | 7Y    | 121,54         | 0,47      | -2                        | 4                                     |       |                |           |
| GGB 0,75%                          | 06/31    | 10Y   | 98,34          | 0,92      | -2                        | 11                                    |       |                |           |
| GGB 1,875%                         | 02/35    | 15Y   | 108,61         | 1,19      | -2                        | 31                                    | 12M   | 100,19         | -0,24     |
| GGB 4%                             | 01/37    | 16Y   | 138,27         | 1,29      | -2                        | 30                                    |       |                |           |
| GGB 4,20%                          | 01/42    | 21Y   | 149,84         | 1,41      | -2                        | 31                                    |       |                |           |
| GGB 1,875%                         | 01/52    | 30Y   | 99,83          | 1,88      | -2                        | 60                                    |       |                |           |

| 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                           |  | 71      | -9                                                       | 36    | 38       | -6    | 66     |  |  |
| 10Y                          |  | 108     | -11                                                      | 40    | 40       | -7    | 71     |  |  |
| 15Y                          |  | 105     | -21                                                      | 33    | 37       | -24   | 71     |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
| YIELD                        | -0,33 | -0,25 | -0,24 | -0,18 | 0,17 | 0,47 | 0,92 | 1,19 | 1,41 |

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 | 881        | 0,06                       | 809                      | 8,88%                      |              |  |        |  |  |
| DOW JONES            | 34.394     | 0,54                       | 30.606                   | 12,37%                     | BUND         |  | 169,44 |  |  |
| S&P 500              | 4.197      | 0,99                       | 3.756                    | 11,74%                     | BOBL         |  | 134,56 |  |  |
| NASDAQ               | 13.661     | 1,41                       | 12.888                   | 6,00%                      | SCHATZ       |  | 112,04 |  |  |
| DAX                  | 15.564     | 0,82                       | 13.719                   | 13,45%                     |              |  |        |  |  |
| FTSE                 | 7.048      | -0,05                      | 6.461                    | 9,09%                      | US LONG BOND |  | 158,00 |  |  |
| NIKKEI               | 28.554     | 0,67                       | 27.444                   | 4,04%                      | US 10Y       |  | 132,73 |  |  |
| BRENT                | 68,12      | -0,50                      | 51,8                     | 31,51%                     | US 5Y        |  | 124,33 |  |  |
| GOLD \$              | 1.881      | -0,01                      | 1.899                    | -0,94%                     | US 2Y        |  | 110,42 |  |  |

