

**PDMA**  
DAILY MARKET SNAPSHOT  
28/5/2021

| 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           | 1,219          | -0,07                      | USDJPY | 109,885        | 0,03                       | EURUSD            | 1,222                          | -0,25% |  |
| EURGBP           | 0,8591         | 0,08                       | USDGBP | 0,70495        | 0,13                       | EURGBP            | 0,894                          | -3,91% |  |
| EURJPY           | 133,92         | -0,02                      | USDCHF | 0,89895        | 0,22                       | EURJPY            | 126,2                          | 6,11%  |  |
| EURCHF           | 1,096          | 0,16                       |        |                |                            | EURCHF            | 1,081                          | 1,35%  |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |         |         |         |         |         |        |        |  |
|-----------------------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| CENTRAL BANKS RATES               |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1 year |        |  |
| EUROZONE                          | 0,00          | EUR     | -0,557  | -0,336  | -0,540  | -0,509  | -0,194 | -0,480 |  |
| USA                               | (0,00 / 0,25) | USD     | 0,093   | 0,118   | 0,135   | 0,172   |        | 0,252  |  |
| JAPAN                             | - 0,10        | JPY     | -0,075  | -0,058  | -0,088  | -0,050  |        |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP     | 0,053   | 0,066   | 0,084   | 0,106   |        |        |  |
| SWITZERLAND                       | -0,75         | CHF     | -0,798  | -0,774  | -0,751  | -0,707  |        |        |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,147  | 0,817  | 1,608   |         |         | 2,287   |  |  |
| GREEK TREASURY  |  |        | 0,143  | 0,868   | 1,140   | 1,356   |         |  |  |
| GERMAN TREASURY |  | -0,656 | -0,556 | -0,171  | 0,137   | 0,131   | 0,393   |  |  |
| JAPANESE TREAS  |  | -0,122 | -0,090 | 0,083   | 0,277   | 0,454   | 0,675   |  |  |
| U.K TREASURY    |  | 0,061  | 0,356  | 0,816   | 1,169   | 1,310   | 1,331   |  |  |
| ESM TREASURY    |  | -0,548 | -0,290 | 0,106   | 0,387   | 0,556   | 0,666   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,505 | -0,403 | -0,253 | -0,091 | 0,132   | 0,396   | 0,515   | 0,527   |
| USD SWAP             |  | 0,146  | 0,431  | 0,890  | 1,247  | 1,572   | 1,842   | 1,952   | 1,999   |
| JPY SWAP             |  | -0,044 | -0,018 | 0,009  | 0,048  | 0,124   | 0,266   | 0,389   | 0,531   |
| GBP SWAP             |  | 0,141  | 0,467  | 0,702  | 0,870  | 1,049   | 1,197   | 1,237   | 1,219   |
| CHF SWAP             |  | -0,699 | -0,563 | -0,375 | -0,190 | 0,047   | 0,271   | 0,357   | 0,313   |

| 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      | 106,40                                                   | -0,32     | -1                        | -21                                   |        | 3M                        | 100,04         | -0,33     |  |
| GGB 3,45%                          | 04/24    | 3Y      | 110,42                                                   | -0,21     | 0                         | -13                                   |        |                           |                |           |  |
| GGB 3,375%                         | 02/25    | 4Y      | 112,82                                                   | -0,07     | 0                         | -15                                   |        |                           |                |           |  |
| GGB 0%                             | 02/26    | 5Y      | 99,39                                                    | 0,13      | 0                         | 3                                     |        | 6M                        | 100,10         | -0,24     |  |
| GGB 3,75%                          | 01/28    | 7Y      | 121,94                                                   | 0,41      | 0                         | -2                                    |        |                           |                |           |  |
| GGB 0,75%                          | 06/31    | 10Y     | 98,94                                                    | 0,86      | -1                        | 5                                     |        |                           |                |           |  |
| GGB 1,875%                         | 02/35    | 15Y     | 109,43                                                   | 1,13      | 0                         | 25                                    |        | 12M                       | 100,18         | -0,23     |  |
| GGB 4%                             | 01/37    | 16Y     | 139,60                                                   | 1,21      | 0                         | 22                                    |        |                           |                |           |  |
| GGB 4,20%                          | 01/42    | 21Y     | 151,24                                                   | 1,34      | 0                         | 25                                    |        |                           |                |           |  |
| GGB 1,875%                         | 01/52    | 30Y     | 101,30                                                   | 1,82      | 0                         | 54                                    |        |                           |                |           |  |
| 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                                 |          | 69      | -11                                                      | 34        | 39                        | -5                                    | 63     |                           |                |           |  |
| 10Y                                |          | 103     | -16                                                      | 38        | 38                        | -7                                    | 68     |                           |                |           |  |
| 15Y                                |          | 100     | -26                                                      | 30        | 34                        | -24                                   | 67     |                           |                |           |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  | 30Y  |
| YIELD                        | -0,33 | -0,24 | -0,23 | -0,21 | 0,13 | 0,41 | 0,86 | 1,13 | 1,34 | 1,82 |

| 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 | 890        | 0,72                       | 809                      | 9,98%                      |  |              |         |  |  |
| DOW JONES            | 34.465     | 0,41                       | 30.606                   | 12,61%                     |  | BUND         | 169,77  |  |  |
| S&P 500              | 4.201      | 0,12                       | 3.756                    | 11,84%                     |  | BOBL         | 134,68  |  |  |
| NASDAQ               | 13.736     | -0,01                      | 12.888                   | 6,58%                      |  | SCHATZ       | 112,035 |  |  |
| DAX                  | 15.491     | 0,55                       | 13.719                   | 12,92%                     |  |              |         |  |  |
| FTSE                 | 7.033      | 0,19                       | 6.461                    | 8,86%                      |  | US LONG BOND | 157,81  |  |  |
| NIKKEI               | 29.149     | 2,10                       | 27.444                   | 6,21%                      |  | US 10Y       | 132,66  |  |  |
| BRENT                | 69,71      | 0,36                       | 51,8                     | 34,58%                     |  | US 5Y        | 124,31  |  |  |
| GOLD \$              | 1.893      | -0,20                      | 1.899                    | -0,31%                     |  | US 2Y        | 110,43  |  |  |

