

**PDMA**  
DAILY MARKET SNAPSHOT  
28/7/2021

| 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           | 1,181          | -0,08                      | USDJPY | 109,95         | 0,14                       | EURUSD            | 1,222                          | -3,36% |  |
| EURGBP           | 0,8514         | 0,00                       | USDGBP | 0,72105        | 0,08                       | EURGBP            | 0,894                          | -4,77% |  |
| EURJPY           | 129,82         | 0,07                       | USDCHF | 0,91505        | 0,05                       | EURJPY            | 126,2                          | 2,86%  |  |
| EURCHF           | 1,080          | -0,03                      |        |                |                            | EURCHF            | 1,081                          | -0,06% |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |         |         |         |         |         |        |        |  |
|-----------------------------------|---------------|---------|---------|---------|---------|---------|--------|--------|--|
| CENTRAL BANKS RATES               |               | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |        |  |
| EUROZONE                          | 0,00          | EUR     | -0,558  | -0,336  | -0,544  | -0,519  | -0,194 | -0,493 |  |
| USA                               | (0,00 / 0,25) | USD     | 0,087   | 0,110   | 0,132   | 0,157   |        | 0,239  |  |
| JAPAN                             | - 0,10        | JPY     | -0,068  | -0,051  | -0,088  | -0,071  |        |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP     | 0,052   | 0,064   | 0,074   | 0,086   |        |        |  |
| SWITZERLAND                       | -0,75         | CHF     | -0,796  | -0,777  | -0,758  | -0,720  |        |        |  |

| CAPITAL MARKETS |  |        |        |         |         |         |         |  |  |
|-----------------|--|--------|--------|---------|---------|---------|---------|--|--|
|                 |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |  |
| U.S TREASURY    |  | 0,206  | 0,721  | 1,254   |         |         | 1,911   |  |  |
| GREEK TREASURY  |  |        | -0,129 | 0,621   | 0,751   | 0,985   |         |  |  |
| GERMAN TREASURY |  | -0,748 | -0,724 | -0,440  | -0,174  | -0,214  | 0,040   |  |  |
| JAPANESE TREAS  |  | -0,125 | -0,122 | 0,020   | 0,218   | 0,403   | 0,650   |  |  |
| U.K TREASURY    |  | 0,084  | 0,277  | 0,561   | 0,848   | 0,964   | 0,973   |  |  |
| ESM TREASURY    |  | -0,576 | -0,426 | -0,110  | 0,180   | 0,333   | 0,426   |  |  |

| INTEREST RATES SWAPS |  |        |        |        |        |         |         |         |         |
|----------------------|--|--------|--------|--------|--------|---------|---------|---------|---------|
|                      |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP             |  | -0,518 | -0,449 | -0,353 | -0,237 | -0,052  | 0,190   | 0,295   | 0,283   |
| USD SWAP             |  | 0,161  | 0,479  | 0,799  | 1,030  | 1,260   | 1,480   | 1,586   | 1,640   |
| JPY SWAP             |  | -0,037 | -0,030 | -0,029 | -0,011 | 0,044   | 0,161   | 0,278   | 0,443   |
| GBP SWAP             |  | 0,249  | 0,548  | 0,672  | 0,746  | 0,833   | 0,913   | 0,924   | 0,885   |
| CHF SWAP             |  | -0,708 | -0,606 | -0,468 | -0,308 | -0,118  | 0,073   | 0,145   | 0,088   |

| 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    | 106,00         | -0,46     | -1                        | -35                                   |  | 3M                        | 100,05         | -0,41     |  |
| GGB 3,45%                          | 04/24    | 3Y    | 110,31         | -0,38     | 0                         | -30                                   |  |                           |                |           |  |
| GGB 3,375%                         | 02/25    | 4Y    | 112,93         | -0,25     | -1                        | -33                                   |  |                           |                |           |  |
| GGB 0%                             | 02/26    | 5Y    | 100,70         | -0,15     | -1                        | -25                                   |  | 6M                        | 100,12         | -0,28     |  |
| GGB 3,75%                          | 01/28    | 7Y    | 123,39         | 0,14      | -1                        | -29                                   |  |                           |                |           |  |
| GGB 0,75%                          | 06/31    | 10Y   | 101,37         | 0,61      | -1                        | -20                                   |  |                           |                |           |  |
| GGB 1,875%                         | 02/35    | 15Y   | 114,60         | 0,74      | -1                        | -14                                   |  | 12M                       | 100,22         | -0,25     |  |
| GGB 4%                             | 01/37    | 16Y   | 146,49         | 0,80      | -1                        | -19                                   |  |                           |                |           |  |
| GGB 4,20%                          | 01/42    | 21Y   | 160,00         | 0,96      | -1                        | -13                                   |  |                           |                |           |  |
| GGB 1,875%                         | 01/52    | 30Y   | 111,39         | 1,41      | -1                        | -47                                   |  |                           |                |           |  |

  

| 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                           |  | 57      | -23                                                      | 24    | 31       | -10   | 36     |  |  |
| 10Y                          |  | 105     | -14                                                      | 34    | 42       | -1    | 69     |  |  |
| 15Y                          |  | 93      | -34                                                      | 3     | 27       | -33   | 55     |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |       |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|-------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y    | 7Y   | 10Y  | 15Y  | 20Y  | 30Y  |
| YIELD                        | -0,41 | -0,28 | -0,25 | -0,38 | -0,15 | 0,14 | 0,61 | 0,74 | 0,96 | 1,41 |

| 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 | 877        | 0,12                       | 809                      | 8,46%                      |              |         |  |  |  |
| DOW JONES            | 35.059     | -0,24                      | 30.606                   | 14,55%                     | BUND         | 176,37  |  |  |  |
| S&P 500              | 4.401      | -0,47                      | 3.756                    | 17,18%                     | BOBL         | 135,28  |  |  |  |
| NASDAQ               | 14.661     | -1,21                      | 12.888                   | 13,75%                     | SCHATZ       | 112,335 |  |  |  |
| DAX                  | 15.514     | -0,04                      | 13.719                   | 13,08%                     |              |         |  |  |  |
| FTSE                 | 6.998      | 0,02                       | 6.461                    | 8,31%                      | US LONG BOND | 164,78  |  |  |  |
| NIKKEI               | 27.582     | -1,39                      | 27.444                   | 0,50%                      | US 10Y       | 134,41  |  |  |  |
| BRENT                | 74,61      | 0,17                       | 51,8                     | 44,03%                     | US 5Y        | 124,40  |  |  |  |
| GOLD \$              | 1.802      | 0,15                       | 1.899                    | -5,10%                     | US 2Y        | 110,30  |  |  |  |

