

PDMA
DAILY MARKET SNAPSHOT
24/9/2021

| 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 | 1,173 | -0,04 | USDJPY | 110,345 | 0,01 | EURUSD | 1,222 -3,95% |
| EURGBP | 0,8562 | 0,08 | USDGBP | 0,7297 | 0,12 | EURGBP | 0,894 -4,23% |
| EURJPY | 129,48 | -0,03 | USDCHF | 0,92415 | -0,05 | EURJPY | 126,2 2,60% |
| EURCHF | 1,084 | -0,09 | | | | EURCHF | 1,081 0,32% |

| MONEY MARKET RATES/EURIBOR -LIBOR | | | | | | | | |
|-----------------------------------|--------|-----|---------|---------|---------|---------|---------|--------|
| CENTRAL BANKS RATES | | | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1 year |
| EUROZONE | 0,00 | EUR | -0,561 | -0,336 | -0,544 | -0,523 | -0,194 | -0,491 |
| USA (0,00 / 0,25) | | USD | 0,083 | 0,108 | 0,129 | 0,156 | | 0,225 |
| JAPAN | - 0,10 | JPY | -0,074 | -0,050 | -0,071 | -0,051 | | |
| BANK OF ENGLAND | 0,10 | GBP | 0,049 | 0,057 | 0,075 | 0,112 | | |
| SWITZERLAND | -0,75 | CHF | -0,785 | -0,757 | -0,752 | -0,718 | | |

| CAPITAL MARKETS | | | | | | | | |
|-----------------|--|--|--------|--------|---------|---------|---------|---------|
| | | | 2 YEAR | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| U.S TREASURY | | | 0,255 | 0,924 | 1,415 | | | 1,927 |
| GREEK TREASURY | | | | 0,115 | 0,848 | 0,923 | 1,105 | |
| GERMAN TREASURY | | | -0,686 | -0,574 | -0,241 | 0,020 | -0,008 | 0,239 |
| JAPANESE TREAS | | | -0,100 | -0,083 | 0,060 | 0,259 | 0,454 | 0,677 |
| U.K TREASURY | | | 0,392 | 0,593 | 0,923 | 1,118 | 1,223 | 1,221 |
| ESM TREASURY | | | -0,552 | -0,317 | 0,022 | 0,326 | 0,481 | 0,572 |

| INTEREST RATES SWAPS | | | | | | | | | | |
|----------------------|--|--|--------|--------|--------|--------|---------|---------|---------|---------|
| | | | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |
| EUR SWAP | | | -0,502 | -0,355 | -0,208 | -0,072 | 0,121 | 0,357 | 0,459 | 0,444 |
| USD SWAP | | | 0,174 | 0,651 | 1,024 | 1,247 | 1,442 | 1,608 | 1,679 | 1,689 |
| JPY SWAP | | | -0,011 | 0,009 | 0,018 | 0,044 | 0,103 | 0,226 | 0,345 | 0,511 |
| GBP SWAP | | | 0,419 | 0,795 | 0,935 | 1,015 | 1,099 | 1,170 | 1,179 | 1,130 |
| CHF SWAP | | | -0,674 | -0,494 | -0,309 | -0,135 | 0,065 | 0,260 | 0,328 | 0,271 |

| 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 | 105,25 | -0,40 | 1 | -29 | 3M | 100,05 | -0,45 | |
| GGB 3,45% | 04/24 | 3Y | 109,41 | -0,28 | 3 | -20 | | | | |
| GGB 3,375% | 02/25 | 4Y | 112,03 | -0,17 | 4 | -24 | | | | |
| GGB 0% | 02/26 | 5Y | 99,72 | 0,07 | 4 | -3 | 6M | 100,13 | -0,32 | |
| GGB 3,75% | 01/28 | 7Y | 121,88 | 0,27 | 4 | -16 | | | | |
| GGB 0,75% | 06/31 | 10Y | 99,35 | 0,82 | 5 | 1 | | | | |
| GGB 1,875% | 02/35 | 15Y | 112,22 | 0,90 | 5 | 2 | 12M | 100,22 | -0,31 | |
| GGB 4% | 01/37 | 16Y | 144,34 | 0,89 | 4 | -9 | | | | |
| GGB 4,20% | 01/42 | 21Y | 156,99 | 1,07 | 3 | -2 | | | | |
| GGB 1,875% | 01/52 | 30Y | 106,14 | 1,62 | 5 | -26 | | | | |

| 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 | 44 | 53 | 10 | 48 | |
| 10Y | 109 | -10 | 45 | 54 | 8 | 75 | |
| 15Y | 90 | -36 | 7 | 32 | -30 | 54 | |

| GREECE SOVEREIGN YIELD CURVE | | | | | | | | | | |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|------|
| MATURITY | 3M | 6M | 1Y | 3Y | 5Y | 7Y | 10Y | 15Y | 20Y | 30Y |
| YIELD | -0,45 | -0,32 | -0,31 | -0,28 | 0,07 | 0,27 | 0,82 | 0,90 | 1,07 | 1,62 |

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 | 879 | -0,88 | 809 | 8,65% | | | |
| DOW JONES | 34.765 | 1,48 | 30.606 | 13,59% | BUND | 170,39 | |
| S&P 500 | 4.449 | 1,21 | 3.756 | 18,45% | BOBL | 135,05 | |
| NASDAQ | 15.052 | 1,04 | 12.888 | 16,79% | SCHATZ | 112,205 | |
| DAX | 15.511 | -0,85 | 13.719 | 13,07% | | | |
| FTSE | 7.050 | -0,40 | 6.461 | 9,12% | US LONG BOND | 161,97 | |
| NIKKEI | 30.249 | 2,06 | 27.444 | 10,22% | US 10Y | 132,33 | |
| BRENT | 77,40 | 0,19 | 51,8 | 49,42% | US 5Y | 122,96 | |
| GOLD \$ | 1.756 | 0,78 | 1.899 | -7,49% | US 2Y | 110,06 | |

