

**PDMA**  
DAILY MARKET SNAPSHOT  
27/9/2021

| 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           | 1,170          | -0,20                      | USDJPY | 110,925        | 0,17                       | EURUSD            | 1,222 | -4,25%                         |  |
| EURGBP           | 0,854          | -0,39                      | USDGBP | 0,73005        | -0,16                      | EURGBP            | 0,894 | -4,47%                         |  |
| EURJPY           | 129,76         | -0,04                      | USDCHF | 0,92725        | 0,32                       | EURJPY            | 126,2 | 2,82%                          |  |
| EURCHF           | 1,085          | 0,12                       |        |                |                            | EURCHF            | 1,081 | 0,33%                          |  |

| MONEY MARKET RATES/EURIBOR -LIBOR |               |     |         |         |         |         |         |        |  |
|-----------------------------------|---------------|-----|---------|---------|---------|---------|---------|--------|--|
| CENTRAL BANKS RATES               |               |     | 1 Month | 2 Month | 3 Month | 6 Month | 9 Month | 1year  |  |
| EUROZONE                          | 0,00          | EUR | -0,553  | -0,336  | -0,543  | -0,523  | -0,194  | -0,488 |  |
| USA                               | (0,00 / 0,25) | USD | 0,085   | 0,107   | 0,132   | 0,155   |         | 0,230  |  |
| JAPAN                             | - 0,10        | JPY | -0,073  | -0,042  | -0,070  | -0,047  |         |        |  |
| BANK OF ENGLAND                   | 0,10          | GBP | 0,049   | 0,061   | 0,086   | 0,145   |         |        |  |
| SWITZERLAND                       | -0,75         | CHF | -0,785  | -0,758  | -0,751  | -0,715  |         |        |  |

| CAPITAL MARKETS |  |  |        |        |         |         |         |         |  |
|-----------------|--|--|--------|--------|---------|---------|---------|---------|--|
|                 |  |  | 2YEAR  | 5 YEAR | 10 YEAR | 15 YEAR | 20 YEAR | 30 YEAR |  |
| U.S TREASURY    |  |  | 0,282  | 0,978  | 1,479   |         |         | 1,997   |  |
| GREEK TREASURY  |  |  |        | 0,101  | 0,844   | 0,928   | 1,113   |         |  |
| GERMAN TREASURY |  |  | -0,687 | -0,557 | -0,213  | 0,052   | 0,021   | 0,269   |  |
| JAPANESE TREAS  |  |  | -0,111 | -0,080 | 0,061   | 0,257   | 0,458   | 0,689   |  |
| U.K TREASURY    |  |  | 0,404  | 0,611  | 0,963   | 1,169   | 1,276   | 1,276   |  |
| ESM TREASURY    |  |  | -0,549 | -0,302 | 0,049   | 0,355   | 0,512   | 0,605   |  |

| INTEREST RATES SWAPS |  |  |        |        |        |        |         |         |         |
|----------------------|--|--|--------|--------|--------|--------|---------|---------|---------|
|                      |  |  | 1 YEAR | 3 YEAR | 5 YEAR | 7 YEAR | 10 YEAR | 15 YEAR | 20 YEAR |
| EUR SWAP             |  |  | -0,499 | -0,350 | -0,191 | -0,049 | 0,149   | 0,388   | 0,490   |
| USD SWAP             |  |  | 0,180  | 0,681  | 1,074  | 1,306  | 1,507   | 1,676   | 1,749   |
| JPY SWAP             |  |  | -0,010 | 0,011  | 0,021  | 0,049  | 0,109   | 0,233   | 0,353   |
| GBP SWAP             |  |  | 0,414  | 0,809  | 0,950  | 1,038  | 1,131   | 1,211   | 1,221   |
| CHF SWAP             |  |  | -0,678 | -0,488 | -0,295 | -0,110 | 0,105   | 0,295   | 0,368   |

| 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    | 105,25         | -0,41     | -1                        | -29                                   | 3M    | 100,05         | -0,46     |
| GGB 3,45%                          | 04/24    | 3Y    | 109,40         | -0,28     | -1                        | -20                                   |       |                |           |
| GGB 3,375%                         | 02/25    | 4Y    | 112,05         | -0,18     | 0                         | -25                                   |       |                |           |
| GGB 0%                             | 02/26    | 5Y    | 99,76          | 0,05      | 1                         | -4                                    | 6M    | 100,13         | -0,32     |
| GGB 3,75%                          | 01/28    | 7Y    | 121,84         | 0,27      | 1                         | -16                                   |       |                |           |
| GGB 0,75%                          | 06/31    | 10Y   | 99,38          | 0,82      | 1                         | 1                                     |       |                |           |
| GGB 1,875%                         | 02/35    | 15Y   | 112,14         | 0,91      | 1                         | 3                                     | 12M   | 100,22         | -0,31     |
| GGB 4%                             | 01/37    | 16Y   | 144,32         | 0,89      | 0                         | -9                                    |       |                |           |
| GGB 4,20%                          | 01/42    | 21Y   | 156,77         | 1,08      | 0                         | -2                                    |       |                |           |
| GGB 1,875%                         | 01/52    | 30Y   | 106,18         | 1,62      | 0                         | -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                           |  | 66      | -14                                                      | 41    | 50       | 6     | 44     |  |  |
| 10Y                          |  | 106     | -13                                                      | 42    | 51       | 4     | 71     |  |  |
| 15Y                          |  | 88      | -38                                                      | 5     | 29       | -33   | 51     |  |  |

| GREECE SOVEREIGN YIELD CURVE |       |       |       |       |      |      |      |      |      |
|------------------------------|-------|-------|-------|-------|------|------|------|------|------|
| MATURITY                     | 3M    | 6M    | 1Y    | 3Y    | 5Y   | 7Y   | 10Y  | 15Y  | 20Y  |
| YIELD                        | -0,46 | -0,32 | -0,31 | -0,28 | 0,05 | 0,27 | 0,82 | 0,91 | 1,08 |

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 | 877        | 0,42                       | 809                      | 8,37%                      |              |              |         |  |  |
| DOW JONES            | 34.798     | 0,10                       | 30.606                   | 13,69%                     |              | BUND         | 170,05  |  |  |
| S&P 500              | 4.455      | 0,15                       | 3.756                    | 18,62%                     |              | BOBL         | 134,95  |  |  |
| NASDAQ               | 15.048     | -0,03                      | 12.888                   | 16,75%                     |              | SCHATZ       | 112,205 |  |  |
| DAX                  | 15.679     | 0,95                       | 13.719                   | 14,29%                     |              |              |         |  |  |
| FTSE                 | 7.077      | 0,36                       | 6.461                    | 9,54%                      |              | US LONG BOND | 160,72  |  |  |
| NIKKEI               | 30.240     | -0,03                      | 27.444                   | 10,19%                     |              | US 10Y       | 131,88  |  |  |
| BRENT                | 79,21      | 1,43                       | 51,8                     | 52,92%                     |              | US 5Y        | 122,73  |  |  |
| GOLD \$              | 1.752      | 0,10                       | 1.899                    | -7,71%                     |              | US 2Y        | 109,99  |  |  |

