

DAILY MARKET REPORT

Monday, 26 June 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

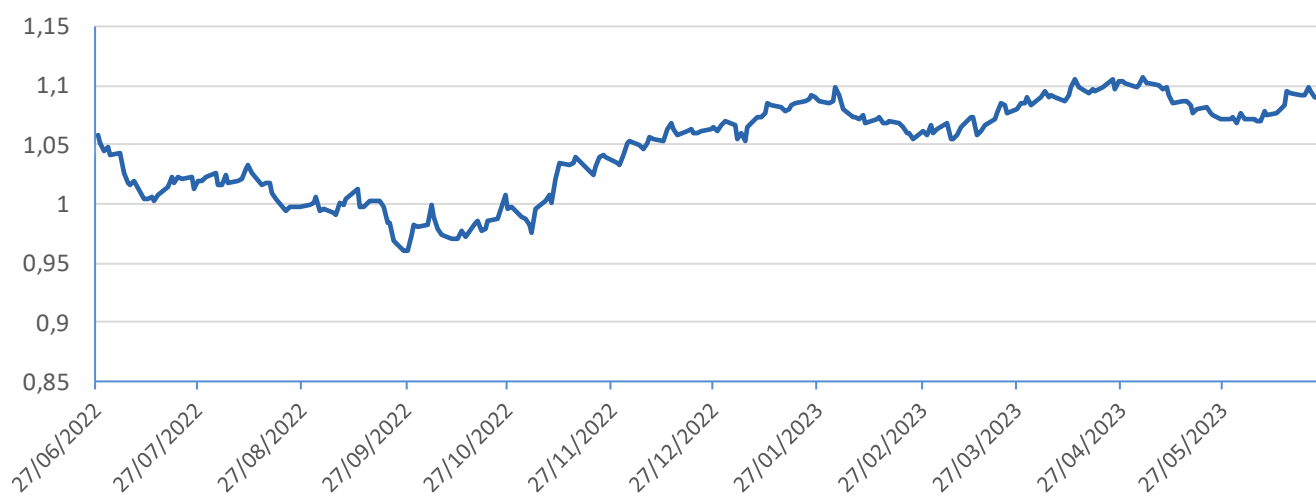
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,089	-0,03	1,57	1,74
EURGBP	0,855	0,23	0,23	3,58
EURJPY	155,870	0,51	0,51	-9,92
EURCHF	0,975	0,27	0,27	1,50
EURSEK	11,681	-0,02	-0,02	-4,46
EURNOK	11,759	0,32	0,32	-10,71
EURDKK	7,447	0,00	0,00	-0,14

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,274	0,21	3,22	5,45
USDJPY	143,125	0,40	-1,77	-8,39
USDCHF	0,895	0,20	1,17	3,27
USDSEK	10,726	-0,19	0,77	-2,77
USDNOK	10,798	0,26	2,59	-9,20
USDDKK	6,838	-0,04	1,58	1,60

EURUSD spot rate

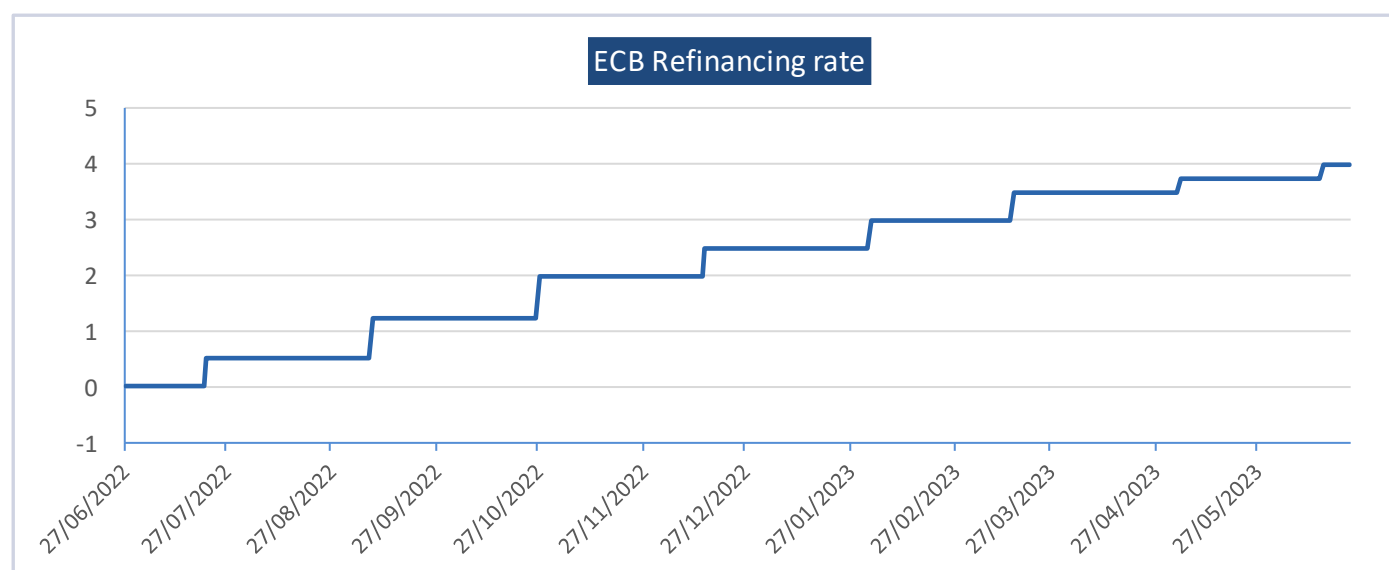




MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,000	15/06/2023	27/07/2023
Eurozone	Marginal Lend.	4,250	15/06/2023	27/07/2023
Eurozone	Deposit Facility	3,500	15/06/2023	27/07/2023
USA	Fed Funds Target Rate Upper Bound	5,250	23/06/2023	26/07/2023
USA	Fed Funds Target Rate Lower Bound	5,000	23/06/2023	26/07/2023
Japan	BOJ Policy Rate	-0,100	16/06/2023	28/07/2023
United Kingdom	BOE Official Rate	5,000	26/06/2023	03/08/2023

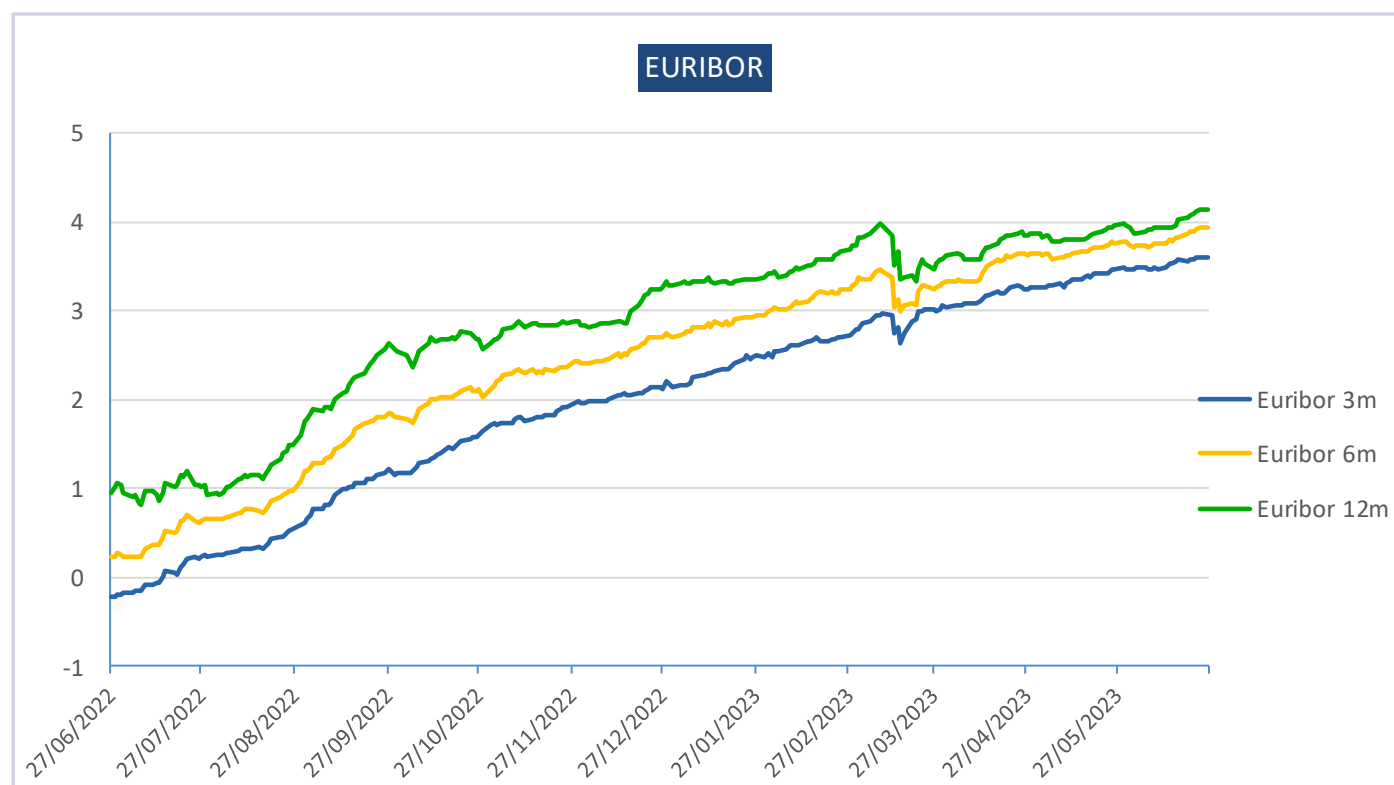


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,051	3,487	3,149	3,007	2,934	2,900	2,780	2,512
USD IRS	5,540	4,446	4,013	3,828	3,713	3,676	3,618	3,401
JPY IRS	0,015	0,126	0,224	0,364	0,555	0,781	0,944	1,021
GBP IRS	6,009	5,505	4,935	4,560	4,266	4,094	3,994	3,834


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,448	3,610	3,933	4,147
LIBOR (USD)	5,148	5,544	5,690	5,925
SONIA (GBP)	4,937	5,218	5,608	5,937
SARON (CHF)	1,683	1,600	1,520	2,030
TONAR (JPY)	-0,042	-0,049	-0,039	





FIXED INCOME

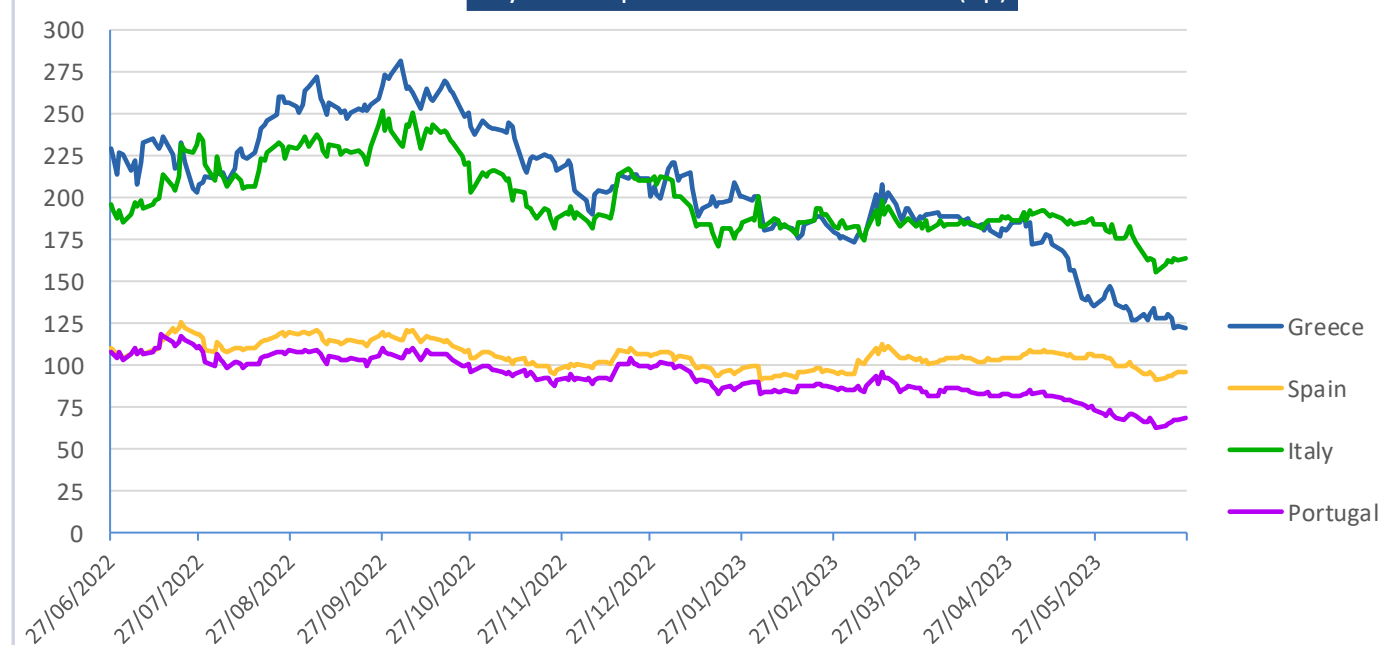
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/02/2025	100,170	3,259	-2	13	5
GGB 3-year	GR0114032577	0,000	12/02/2026	91,798	3,311	-3	17	-14
GGB 4-year	GR0118020685	2,000	22/04/2027	95,337	3,320	-4	8	-49
GGB 5-year	GR0114033583	3,875	15/06/2028	102,520	3,316	-4	-18	-28
GGB 6-year	GR0124035693	3,875	12/03/2029	102,496	3,384	-4	-16	-34
GGB 7-year	GR0124036709	1,500	18/06/2030	87,929	3,479	-4	-27	-56
GGB 8-year	GR0124037715	0,750	18/06/2031	81,053	3,516	-5	-24	-107
GGB 9-year	GR0124038721	1,750	18/06/2032	86,695	3,504	-5	-30	-103
GGB 10-year	GR0124039737	4,250	15/06/2033	105,976	3,528	-6	-36	-104
GGB 15-year	GR0133011248	4,000	30/01/2037	102,897	3,723	-5	-31	-105
GGB 20-year	GR0138015814	4,200	30/01/2042	104,774	3,835	-6	-25	-36
GGB 30-year	GR0138017836	1,875	24/01/2052	65,389	3,906	-7	-30	-56

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000224304	13W	04/08/2023	99,646	3,457
GR0002246156	26W	01/12/2023	98,518	3,471
GR0004132586	52W	07/06/2024	96,812	3,436

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	88	122	129
SPAIN	23	26	17
ITALY	-27	-41	-43
PORTUGAL	51	54	33
FRANCE	53	70	63


BONDS SPREAD OVER GERMAN BUND (bp)

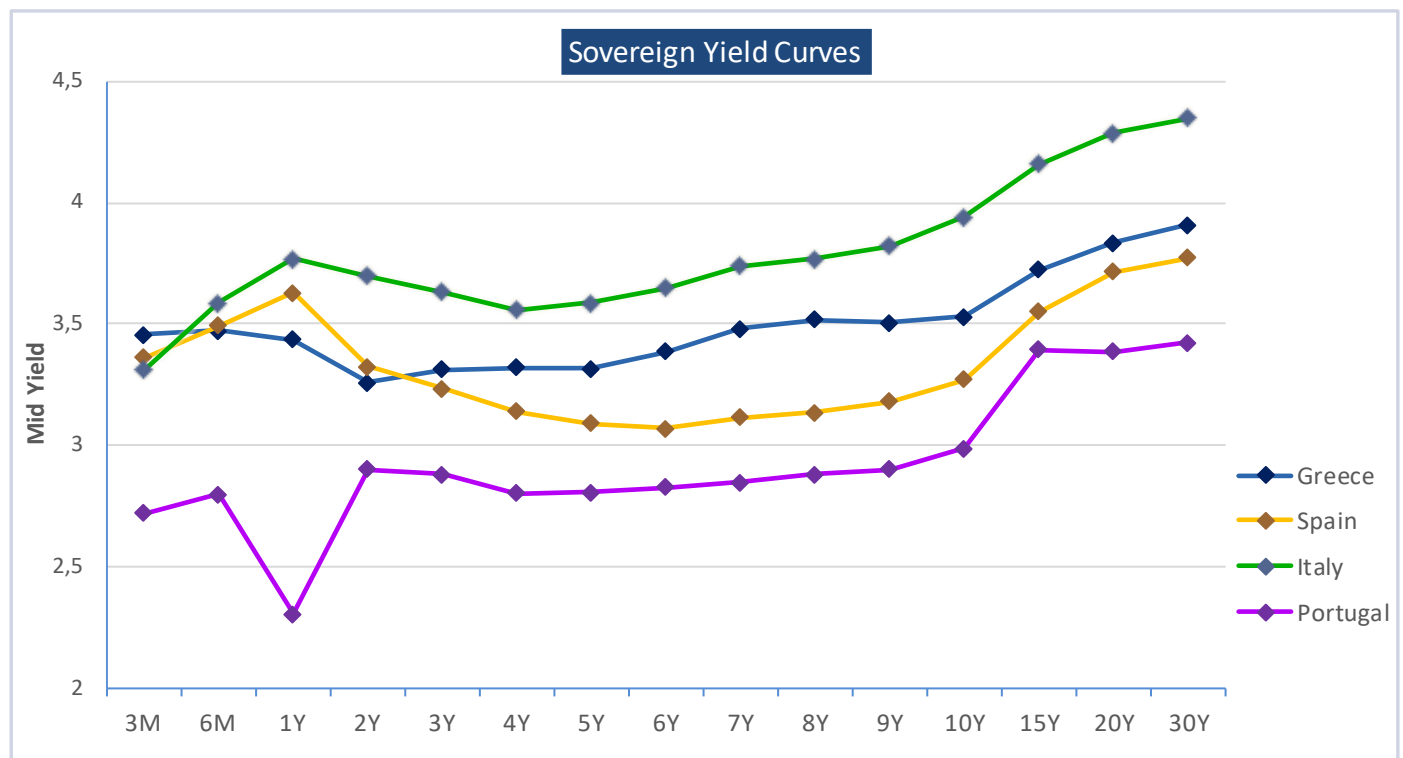
	5 year	10 year	15 year
GREECE	88	122	129
SPAIN	65	97	112
ITALY	115	164	173
PORTUGAL	37	68	96
FRANCE	35	53	66

10y-Bond Spread over German Bund (bp)

CREDIT RATINGS

	Standard and Poor's		Moody's		Fitch		DBRS Morningstar	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BB+	POS	Ba3	POS	BB+	STABLE	BBH	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE
ITALY	BBBu	STABLE	Baa3u	NEG	BBB	STABLE	BBBH	STABLE
PORTUGAL	BBB+u	STABLE	Baa2	POS	BBB+u	STABLE	AL	STABLE


SOVEREIGN YIELD CURVES

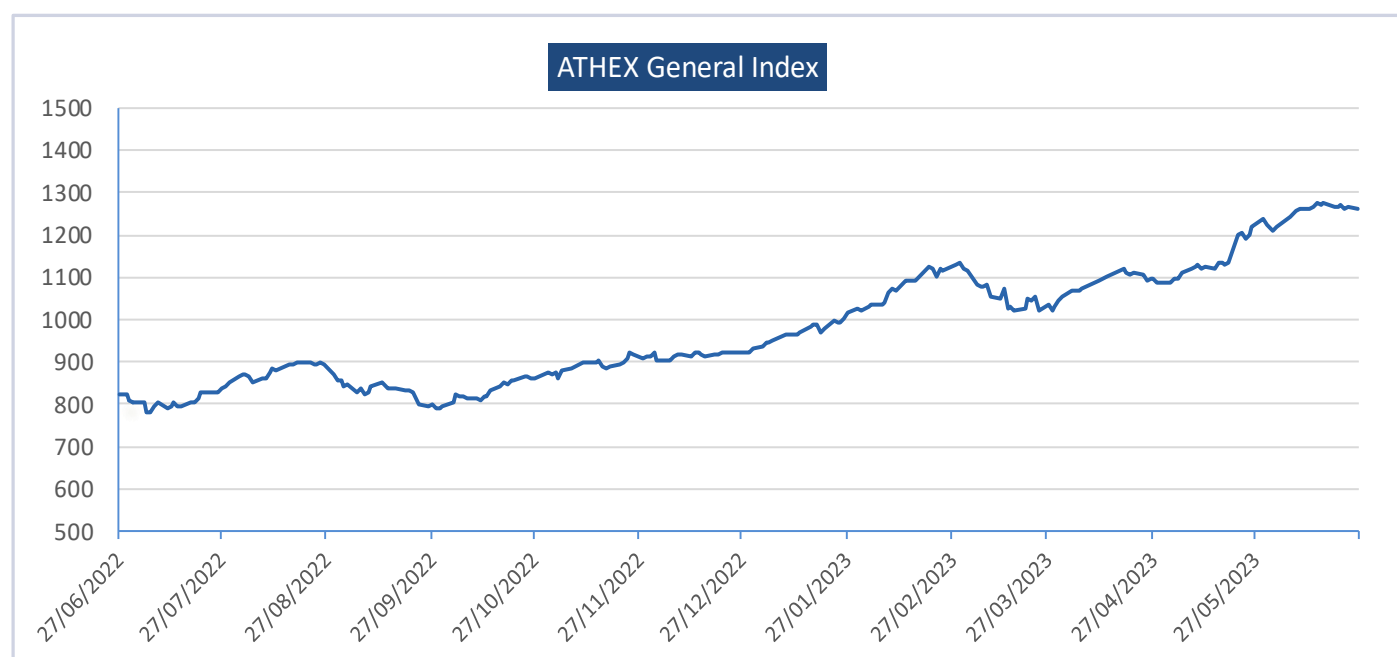
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,457	3,471	3,436	3,316	3,528	3,723	3,835	3,906
SPAIN	3,360	3,493	3,630	3,089	3,269	3,549	3,714	3,773
ITALY	3,310	3,588	3,768	3,589	3,939	4,158	4,286	4,349
PORTUGAL	2,720	2,796	2,303	2,803	2,986	3,392	3,386	3,422


BOND FUTURES

Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	134,560	0,21	1,78	3,30
BOBL	116,290	0,13	0,35	-1,19
SCHATZ	105,085	0,04	-0,23	-1,02
US LOND BOND	128,563	0,51	2,11	1,26
US 10YR	113,422	0,30	0,21	-0,11
US 5YR	108,000	0,21	-0,17	-0,40
US 2YR	102,152	0,08	-0,37	-0,74

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.264,11	-0,36	3,54	35,96
EURO STOXX 50 Price EUR	EC	4.256,98	-0,34	-1,86	12,21
Deutsche Boerse AG German Stoc	GE	15.797,10	-0,21	-0,21	13,46
FTSE 100 Index	GB	7.435,91	-0,35	-0,35	-0,21
CAC 40 Index	FR	7.129,62	-0,47	-0,47	10,13
IBEX 35 Index	SP	9.232,90	-0,36	-0,36	12,20
FTSE MIB Index	IT	26.959,71	-0,92	-0,92	13,72
Dow Jones Industrial Average	US	33.727,43	-0,65	-0,65	1,75
S&P 500 INDEX	US	4.348,33	-0,77	-0,77	13,25
NASDAQ Composite Index	US	13.492,52	-1,01	-1,01	28,91
Nikkei 225	JN	32.698,81	-0,25	-0,25	25,31

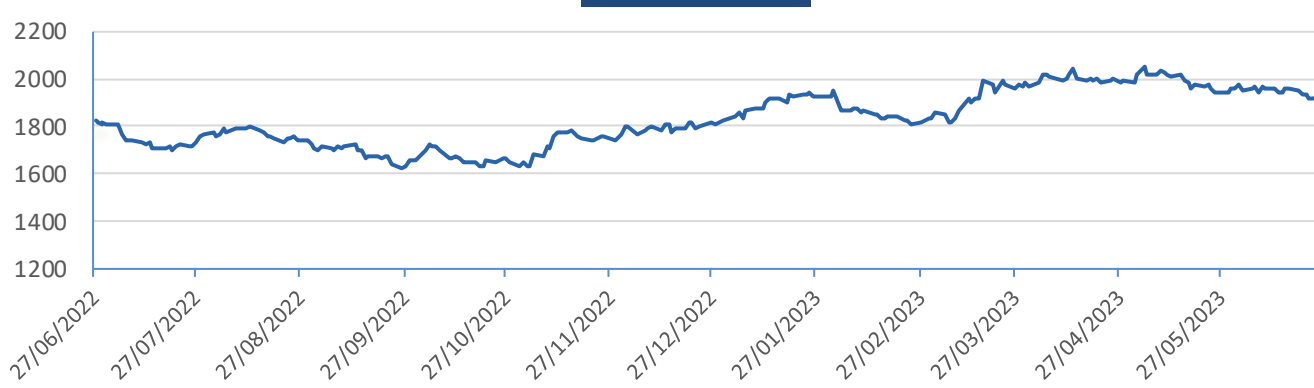


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.929,850	0,45	-0,85	5,80
Silver	22,790	1,61	-2,20	-4,86
Palladium	1.295,880	0,59	-9,14	-27,71
Platinum	933,060	1,23	-9,09	-13,15

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	74,090	0,32	-3,75	-11,41
WTI Crude Oil	69,320	0,23	-4,73	-12,65
Natural Gas	2,752	0,84	13,86	-33,80

Brent Crude Oil (Future)



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