

DAILY MARKET REPORT

Tuesday, 11 July 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

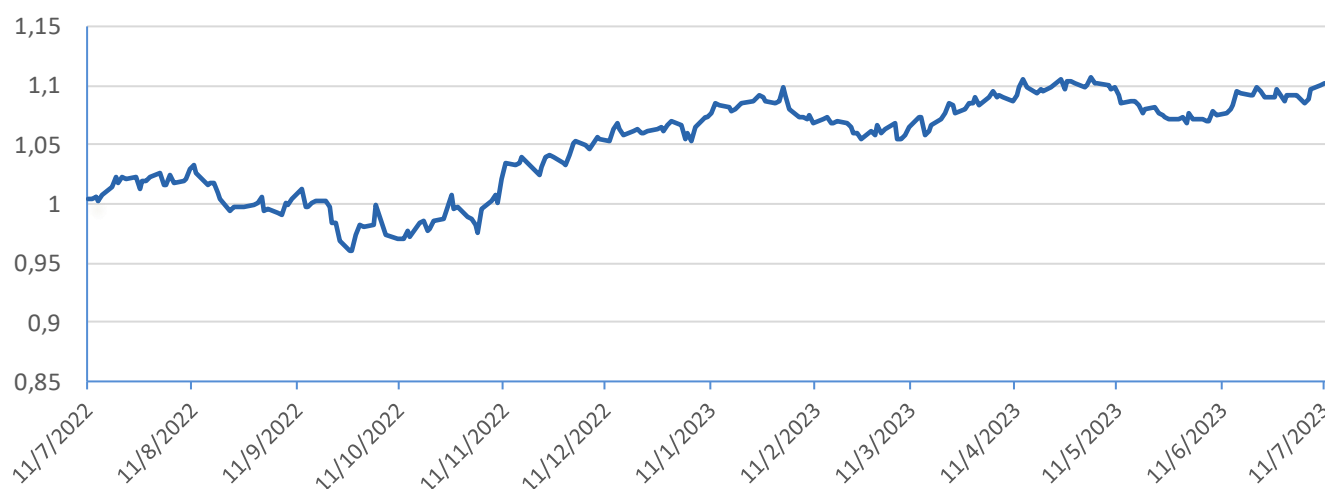
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,101	0,10	2,37	2,87
EURGBP	0,854	0,15	0,15	3,66
EURJPY	154,740	0,47	0,47	-9,26
EURCHF	0,971	0,33	0,33	1,93
EURSEK	11,789	0,37	0,37	-5,34
EURNOK	11,526	0,03	0,03	-8,91
EURDKK	7,452	-0,01	-0,01	-0,20

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,289	0,25	3,07	6,70
USDJPY	140,525	0,56	-0,65	-6,69
USDCHF	0,882	0,42	3,11	4,87
USDSEK	10,706	0,48	1,15	-2,60
USDNOK	10,467	0,15	3,14	-6,34
USDDKK	6,767	0,09	2,37	2,66

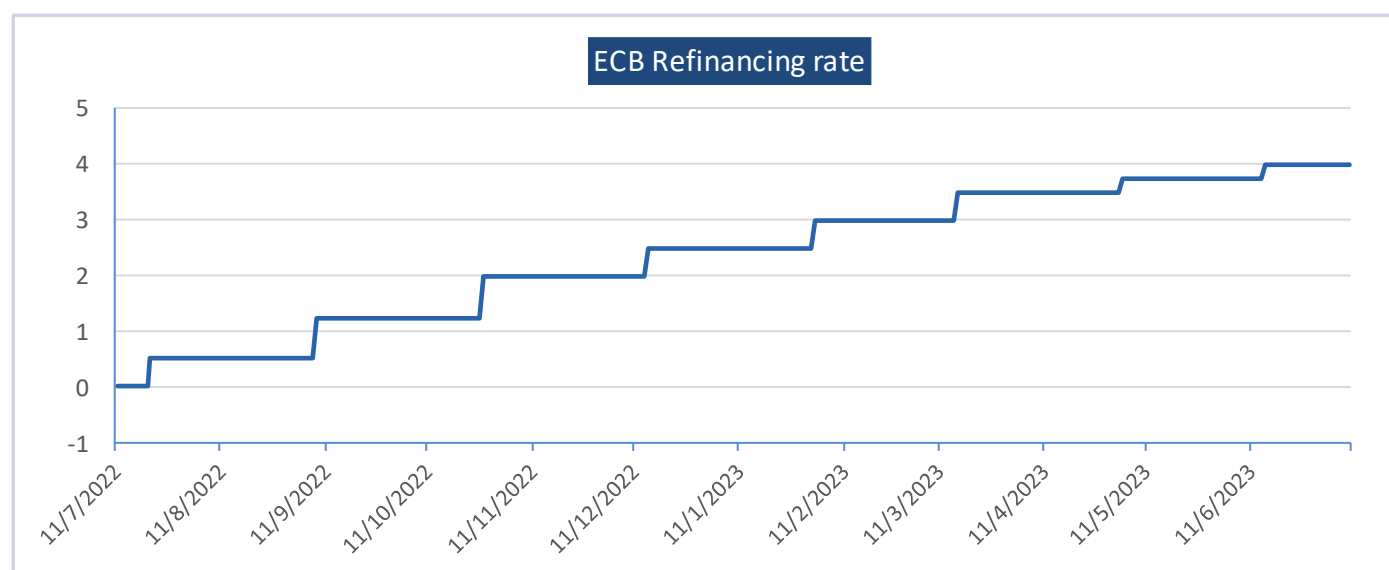
EURUSD spot rate



MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,000	15/6/2023	27/7/2023
Eurozone	Marginal Lend.	4,250	15/6/2023	27/7/2023
Eurozone	Deposit Facility	3,500	15/6/2023	27/7/2023
USA	Fed Funds Target Rate Upper Bound	5,250	10/7/2023	26/7/2023
USA	Fed Funds Target Rate Lower Bound	5,000	10/7/2023	26/7/2023
Japan	BOJ Policy Rate	-0,100	16/6/2023	28/7/2023
United Kingdom	BOE Official Rate	5,000	11/7/2023	3/8/2023

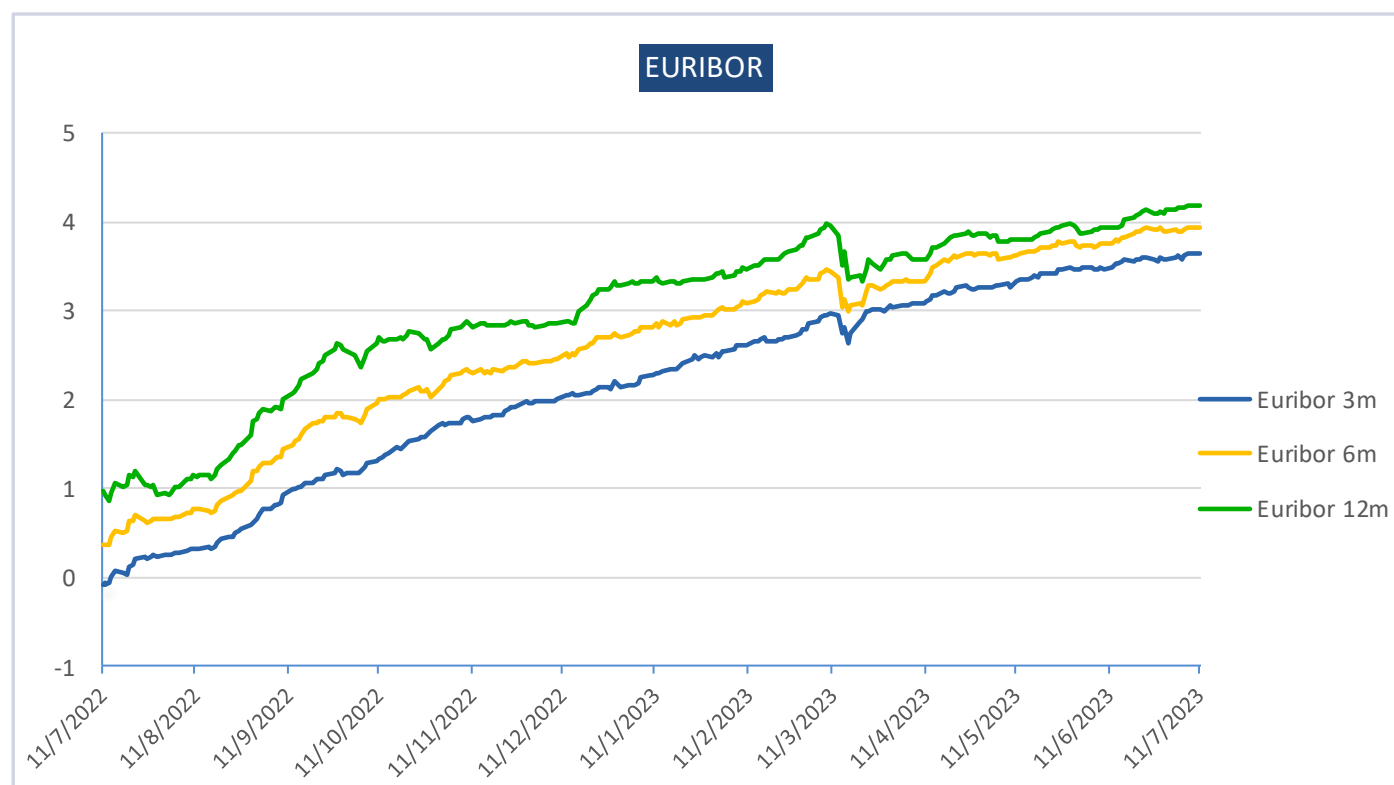


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,136	3,709	3,425	3,299	3,230	3,184	3,038	2,739
USD IRS	5,665	4,676	4,219	4,012	3,861	3,788	3,715	3,483
JPY IRS	0,043	0,193	0,324	0,485	0,693	0,926	1,084	1,151
GBP IRS	6,120	5,752	5,251	4,881	4,580	4,376	4,253	4,055


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,425	3,640	3,945	4,193
SOFR (USD)	5,194	5,300	5,403	5,409
SONIA (GBP)	4,999	5,368	5,781	6,240
SARON (CHF)	1,694	1,720	1,520	2,030
TORF (JPY)	-0,042	-0,048	-0,033	




FIXED INCOME

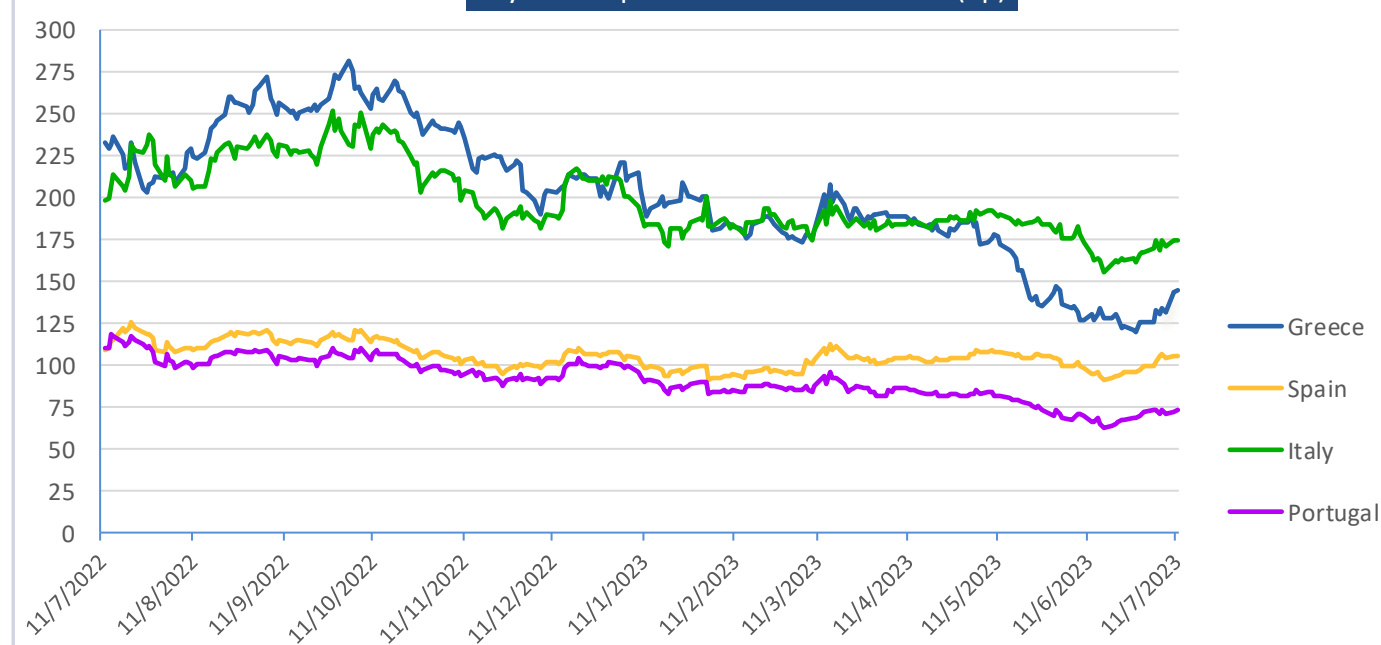
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/2/2025	100,208	3,231	1	7	2
GGB 3-year	GR0114032577	0,000	12/2/2026	91,356	3,557	-2	43	10
GGB 4-year	GR0118020685	2,000	22/4/2027	94,175	3,679	-2	56	-13
GGB 5-year	GR0114033583	3,875	15/6/2028	100,843	3,684	-2	46	9
GGB 6-year	GR0124035693	3,875	12/3/2029	100,799	3,713	-2	44	-1
GGB 7-year	GR0124036709	1,500	18/6/2030	85,508	3,929	-2	48	-11
GGB 8-year	GR0124037715	0,750	18/6/2031	78,474	3,966	-2	51	-62
GGB 9-year	GR0124038721	1,750	18/6/2032	83,398	3,996	-2	48	-54
GGB 10-year	GR0124039737	4,250	15/6/2033	101,607	4,049	-2	41	-52
GGB 15-year	GR0133011248	4,000	30/1/2037	97,092	4,285	-2	53	-49
GGB 20-year	GR0138015814	4,200	30/1/2042	98,632	4,307	-2	48	12
GGB 30-year	GR0138017836	1,875	24/1/2052	59,710	4,373	-2	32	-10

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	6/10/2023	99,155	3,609
GR0002247162	26W	29/12/2023	98,378	3,513
GR0004132586	52W	7/6/2024	96,963	3,417

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	96	144	158
SPAIN	26	38	36
ITALY	-30	-31	-27
PORTUGAL	56	71	59
FRANCE	60	89	90


BONDS SPREAD OVER GERMAN BUND (bp)

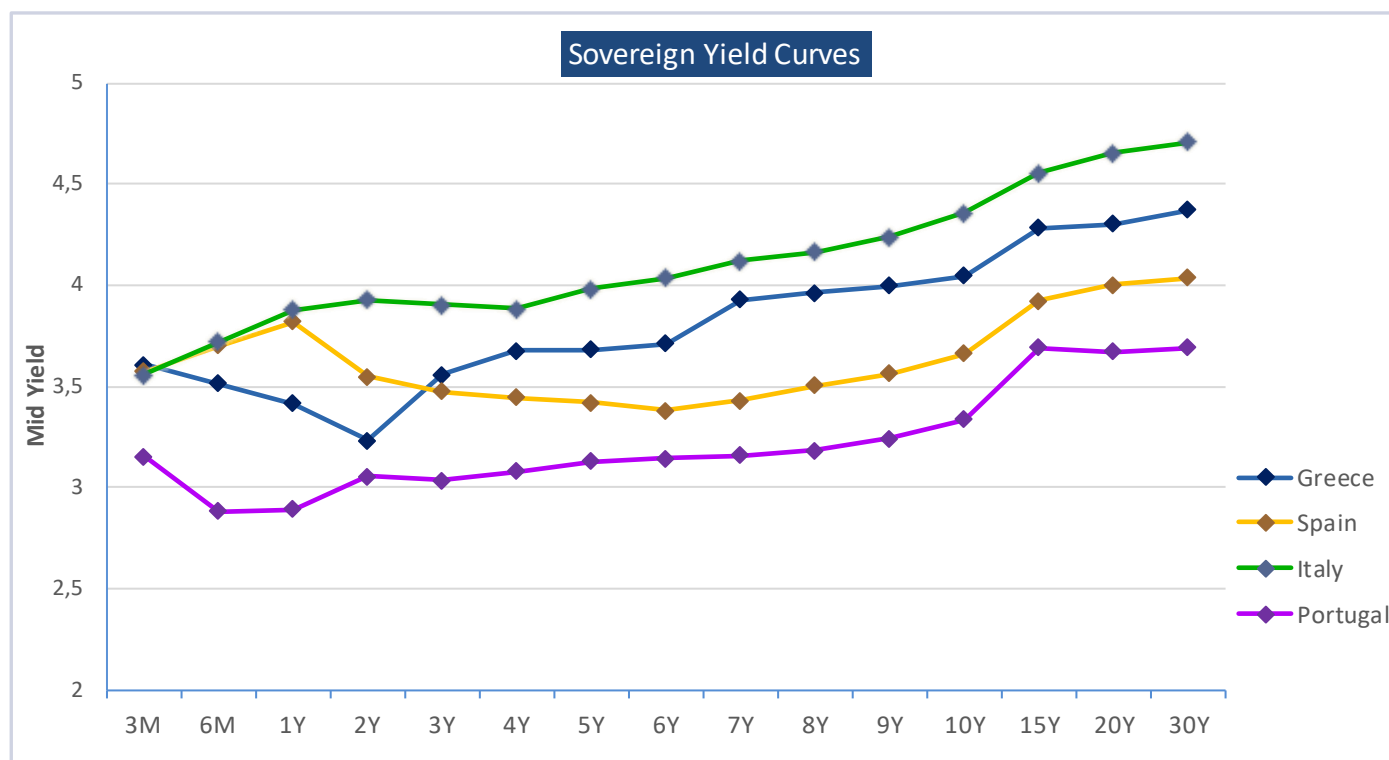
	5 year	10 year	15 year
GREECE	96	144	158
SPAIN	69	106	122
ITALY	125	175	185
PORTUGAL	40	73	98
FRANCE	36	56	67

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

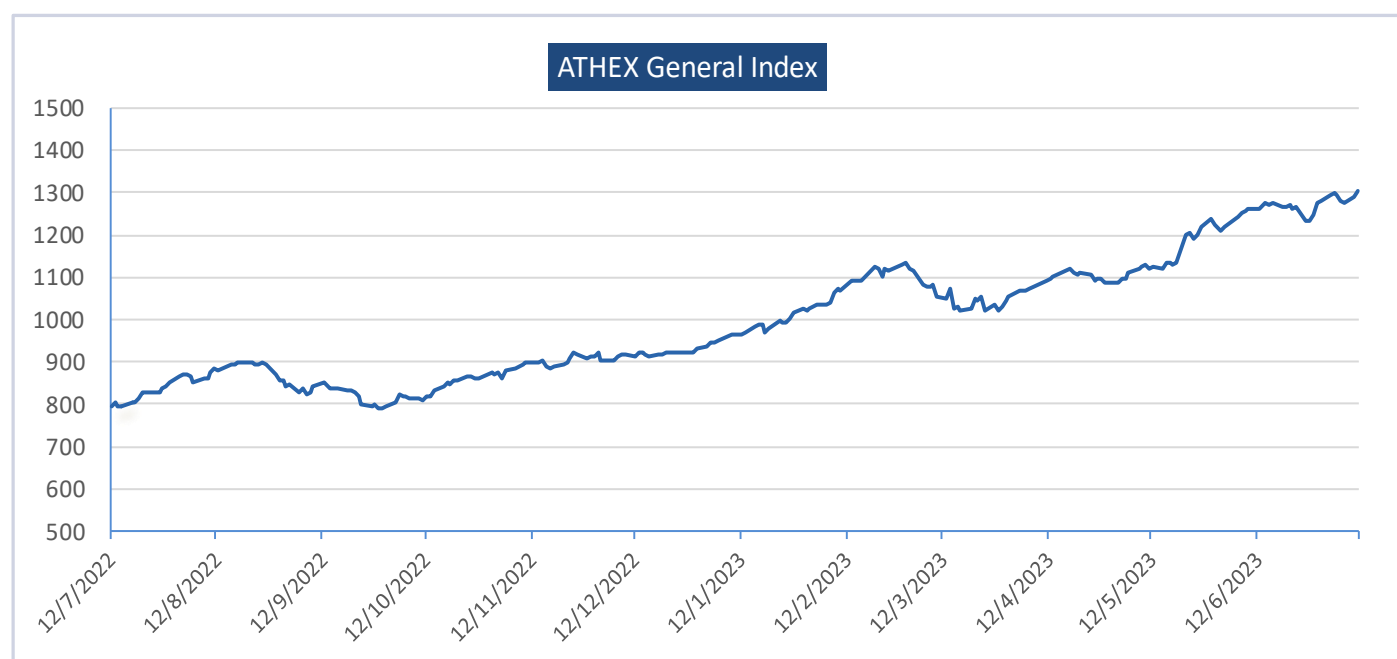
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,609	3,513	3,417	3,684	4,049	4,285	4,307	4,373
SPAIN	3,573	3,702	3,820	3,419	3,665	3,925	4,003	4,038
ITALY	3,560	3,720	3,881	3,982	4,360	4,559	4,656	4,711
PORTUGAL	3,153	2,884	2,894	3,127	3,336	3,692	3,671	3,695


BOND FUTURES

Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	131,430	0,27	-2,06	0,90
BOBL	114,920	0,13	-1,50	-2,35
SCHATZ	104,700	0,01	-0,69	-1,38
US LOND BOND	124,563	0,40	-2,30	-1,90
US 10YR	111,406	0,24	-1,75	-1,89
US 5YR	106,836	0,15	-1,27	-1,47
US 2YR	101,715	0,05	-0,68	-1,17

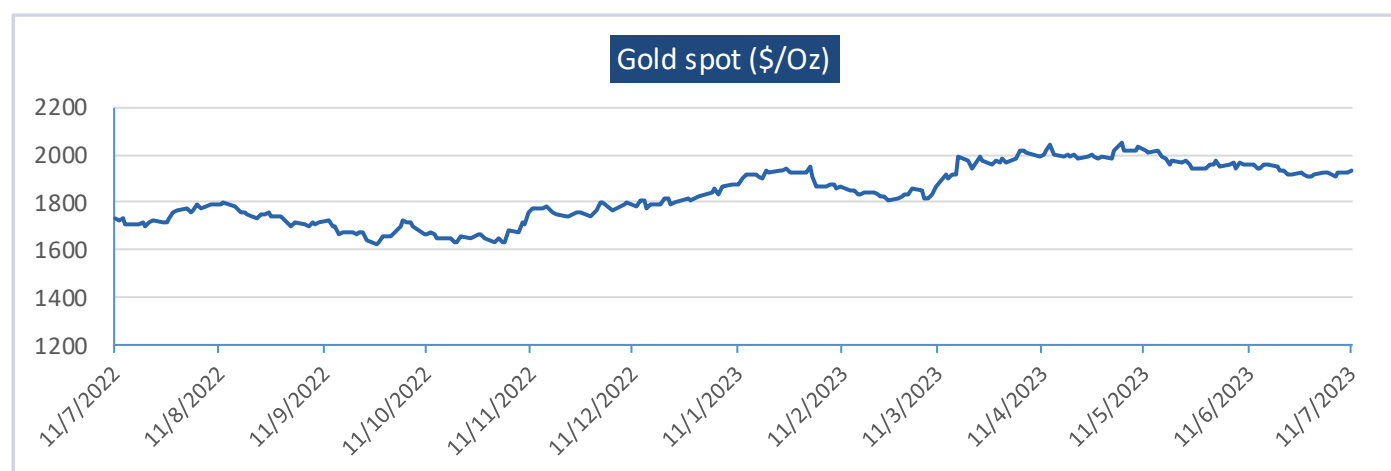
EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.306,79	1,23	3,58	40,55
EURO STOXX 50 Price EUR	EC	4.265,36	0,21	-0,57	12,44
Deutsche Boerse AG German Stoc	GE	15.687,08	0,09	0,09	12,67
FTSE 100 Index	GB	7.271,02	-0,04	-0,04	-2,43
CAC 40 Index	FR	7.182,54	0,54	0,54	10,95
IBEX 35 Index	SP	9.250,70	-0,02	-0,02	12,41
FTSE MIB Index	IT	27.875,45	0,01	0,01	17,58
Dow Jones Industrial Average	US	33.944,40	0,62	0,62	2,40
S&P 500 INDEX	US	4.409,53	0,24	0,24	14,85
NASDAQ Composite Index	US	13.685,48	0,18	0,18	30,76
Nikkei 225	JN	32.203,57	0,04	0,04	23,41

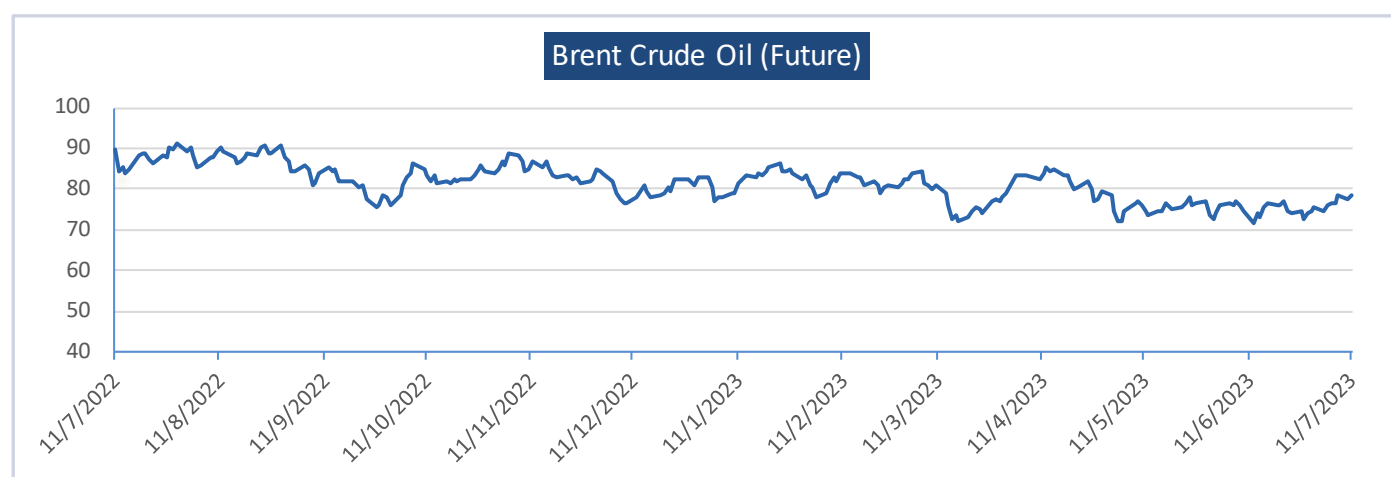


COMMODITIES AND ENERGY

PRECIOUS METALS				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.936,330	0,57	-1,10	6,16
Silver	23,211	0,35	-3,50	-3,10
Palladium	1.240,250	-0,08	-8,36	-30,82
Platinum	935,460	0,43	-6,00	-12,92



ENERGY				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	78,270	0,75	4,72	-5,81
WTI Crude Oil	73,590	0,82	4,64	-7,27
Natural Gas	2,663	-0,22	14,24	-36,03



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