

DAILY MARKET REPORT

Wednesday, 19 July 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

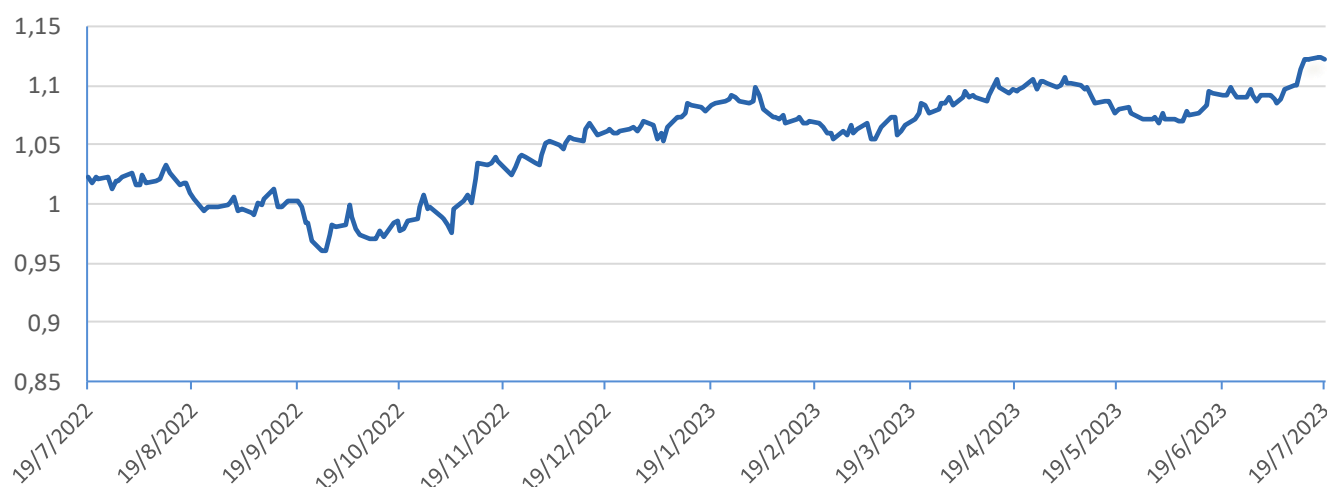
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,122	-0,04	2,77	4,85
EURGBP	0,868	-0,81	-0,81	1,95
EURJPY	156,800	-0,58	-0,58	-10,45
EURCHF	0,964	-0,15	-0,15	2,61
EURSEK	11,525	-0,45	-0,45	-3,16
EURNOK	11,328	-0,31	-0,31	-7,31
EURDKK	7,451	-0,01	-0,01	-0,19

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,293	-0,85	1,04	6,97
USDJPY	139,695	-0,62	1,63	-6,14
USDCHF	0,859	-0,19	4,24	7,59
USDSEK	10,268	-0,50	4,47	1,57
USDNOK	10,092	-0,37	5,55	-2,86
USDDKK	6,638	-0,05	2,74	4,65

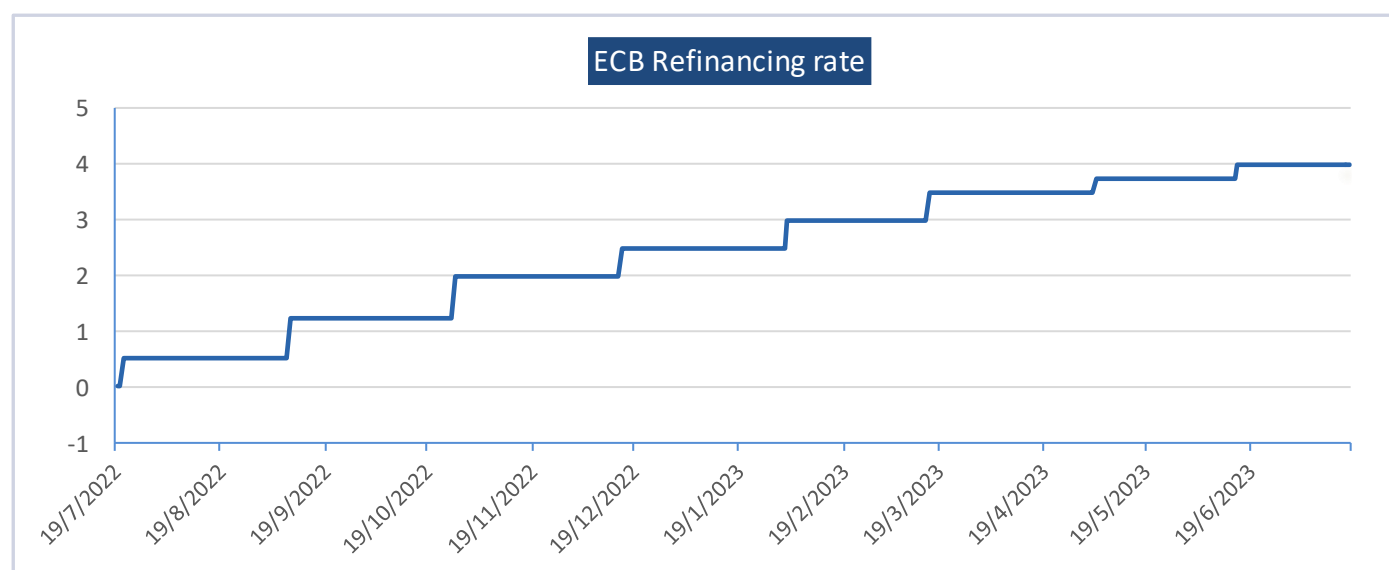
EURUSD spot rate



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	18/7/2023	26/7/2023
USA	Fed Funds Target Rate Lower Bound	5,000	18/7/2023	26/7/2023
Japan	BOJ Policy Rate	-0,100	18/7/2023	28/7/2023
United Kingdom	BOE Official Rate	5,000	19/7/2023	3/8/2023

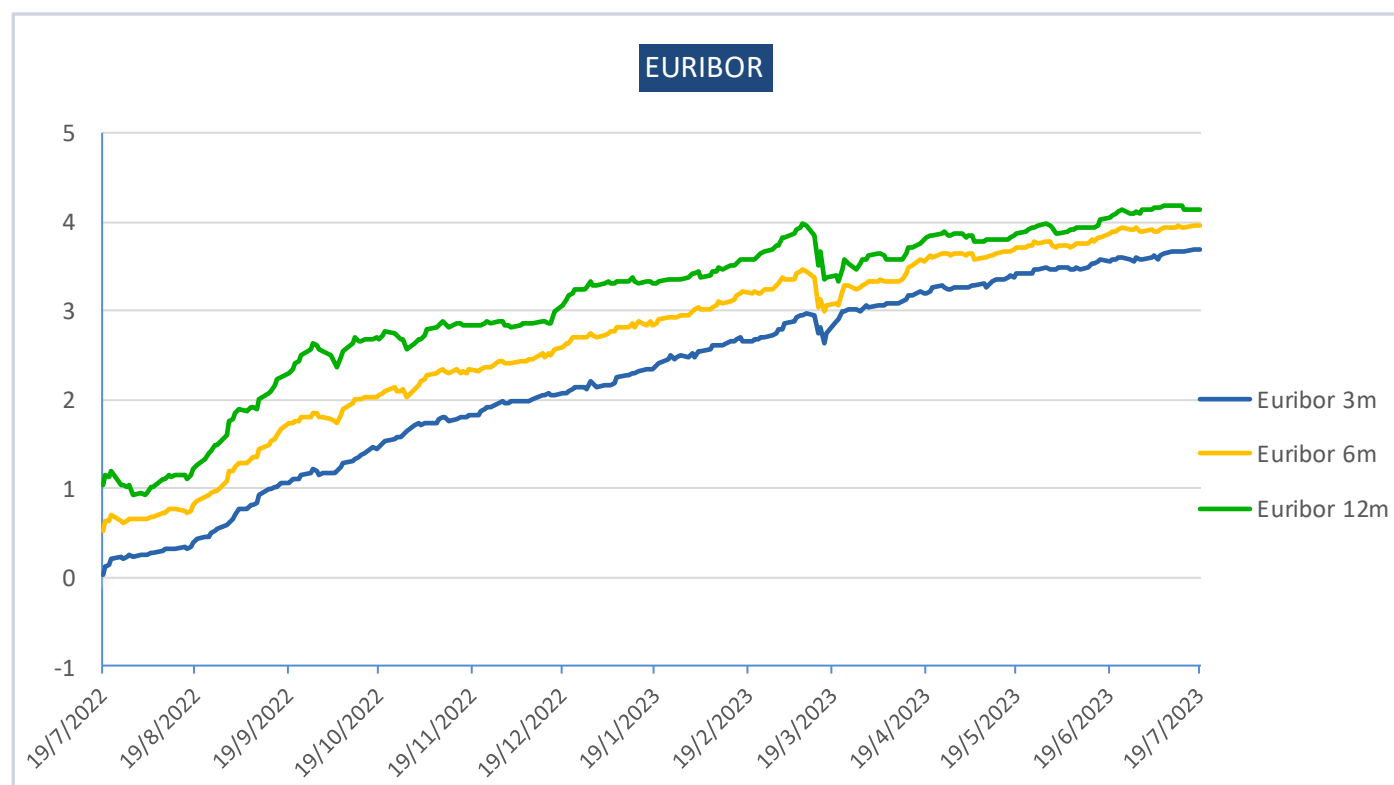


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,032	3,423	3,122	2,998	2,944	2,924	2,803	2,536
USD IRS	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
JPY IRS	0,033	0,186	0,324	0,491	0,703	0,946	1,114	1,196
GBP IRS	5,809	5,196	4,710	4,389	4,147	4,001	3,910	3,756


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,457	3,685	3,962	4,150
SOFR (USD)	5,255	5,326	5,400	5,300
SONIA (GBP)	5,138	5,421	5,759	6,082
SARON (CHF)	1,688	1,720	1,520	2,030
TORF (JPY)	-0,040	-0,048	-0,041	





FIXED INCOME

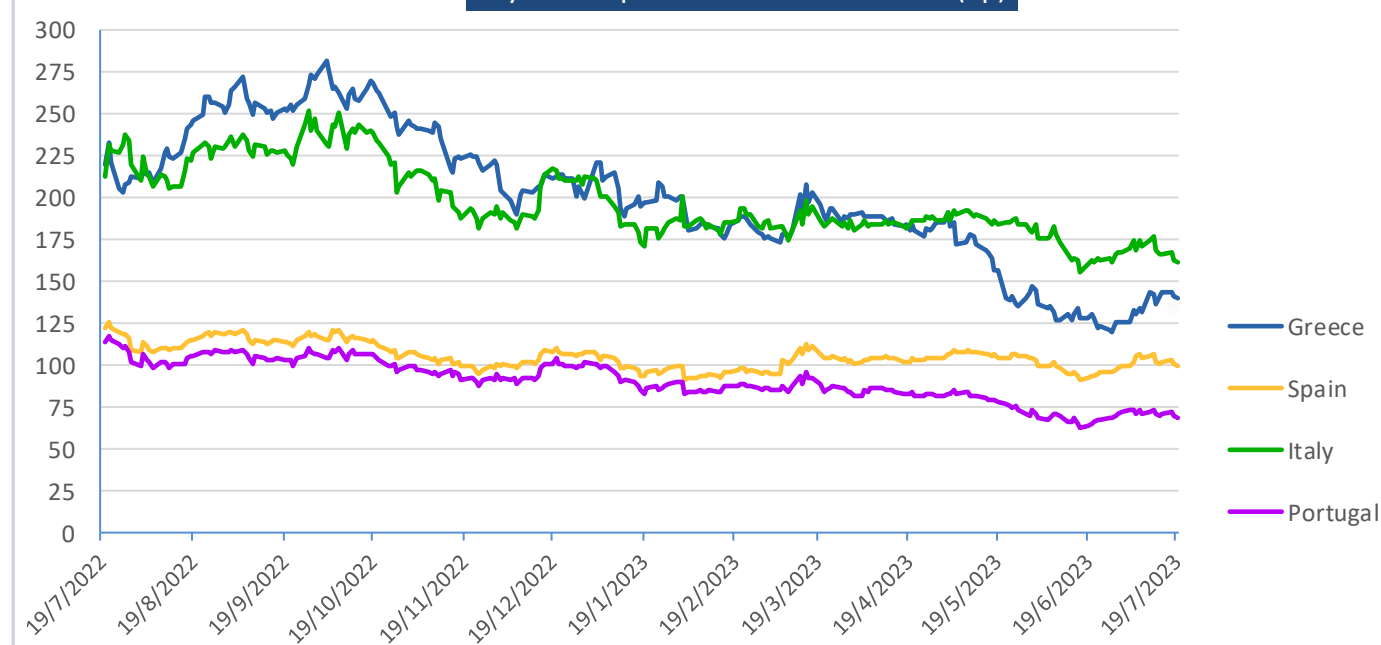
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/2/2025	100,194	3,238	-3	-12	3
GGB 3-year	GR0114032577	0,000	12/2/2026	92,066	3,276	-6	-20	-18
GGB 4-year	GR0118020685	2,000	22/4/2027	95,371	3,330	-6	-11	-48
GGB 5-year	GR0114033583	3,875	15/6/2028	102,295	3,358	-8	-14	-24
GGB 6-year	GR0124035693	3,875	12/3/2029	102,464	3,385	-6	-19	-34
GGB 7-year	GR0124036709	1,500	18/6/2030	87,563	3,562	-7	-12	-47
GGB 8-year	GR0124037715	0,750	18/6/2031	80,821	3,576	-5	-12	-101
GGB 9-year	GR0124038721	1,750	18/6/2032	85,760	3,651	-5	-9	-89
GGB 10-year	GR0124039737	4,250	15/6/2033	104,194	3,735	-6	-6	-83
GGB 15-year	GR0128017747	4,375	18/7/2038	103,308	4,076	5	7	-70
GGB 20-year	GR0138015814	4,200	30/1/2042	101,758	4,062	0	-6	-13
GGB 30-year	GR0138017836	1,875	24/1/2052	63,593	4,051	-5	-12	-42

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	6/10/2023	99,202	3,761
GR0002247162	26W	29/12/2023	98,453	3,515
GR0004132586	52W	7/6/2024	97,023	3,430

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	95	140	162
SPAIN	29	40	43
ITALY	-20	-22	-12
PORTUGAL	58	71	69
FRANCE	58	88	97


BONDS SPREAD OVER GERMAN BUND (bp)

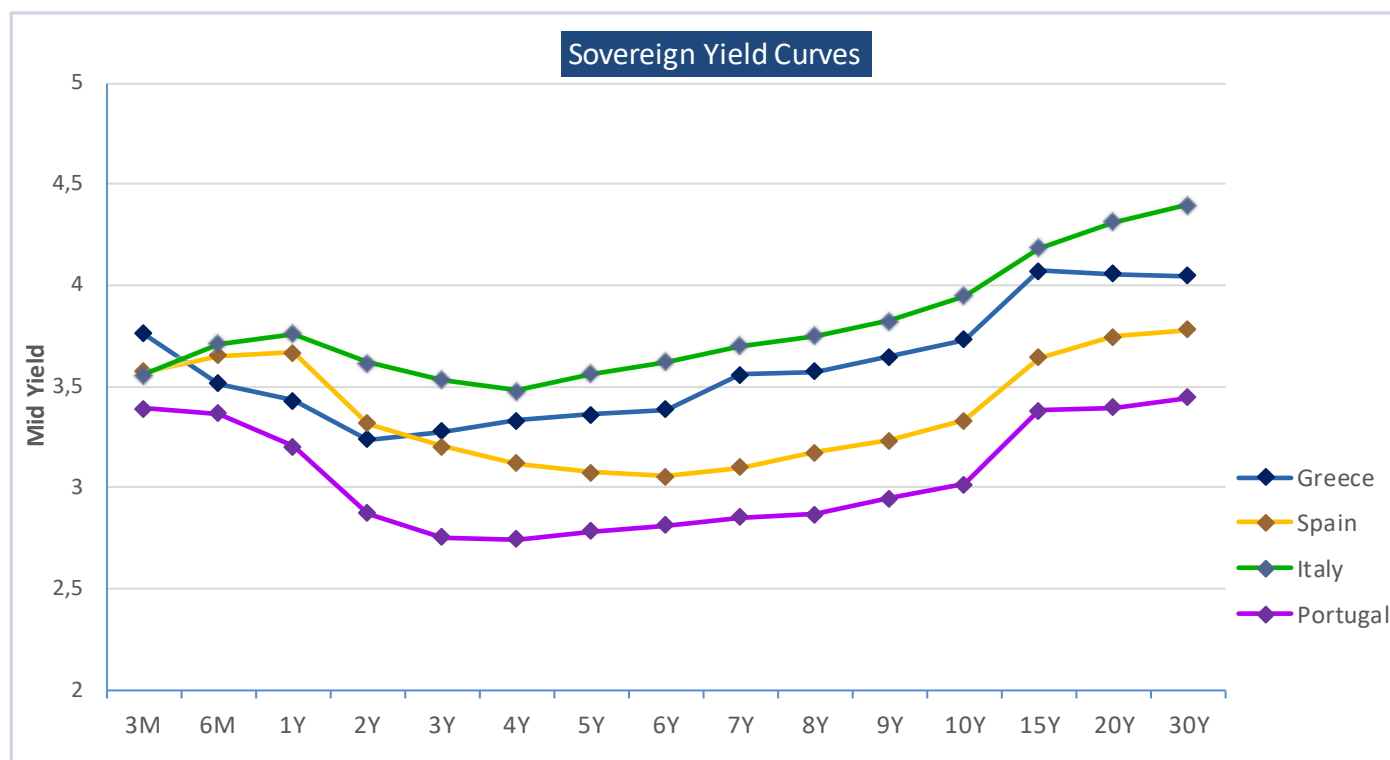
	5 year	10 year	15 year
GREECE	95	140	162
SPAIN	66	100	120
ITALY	115	162	174
PORTUGAL	37	68	94
FRANCE	37	52	66

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

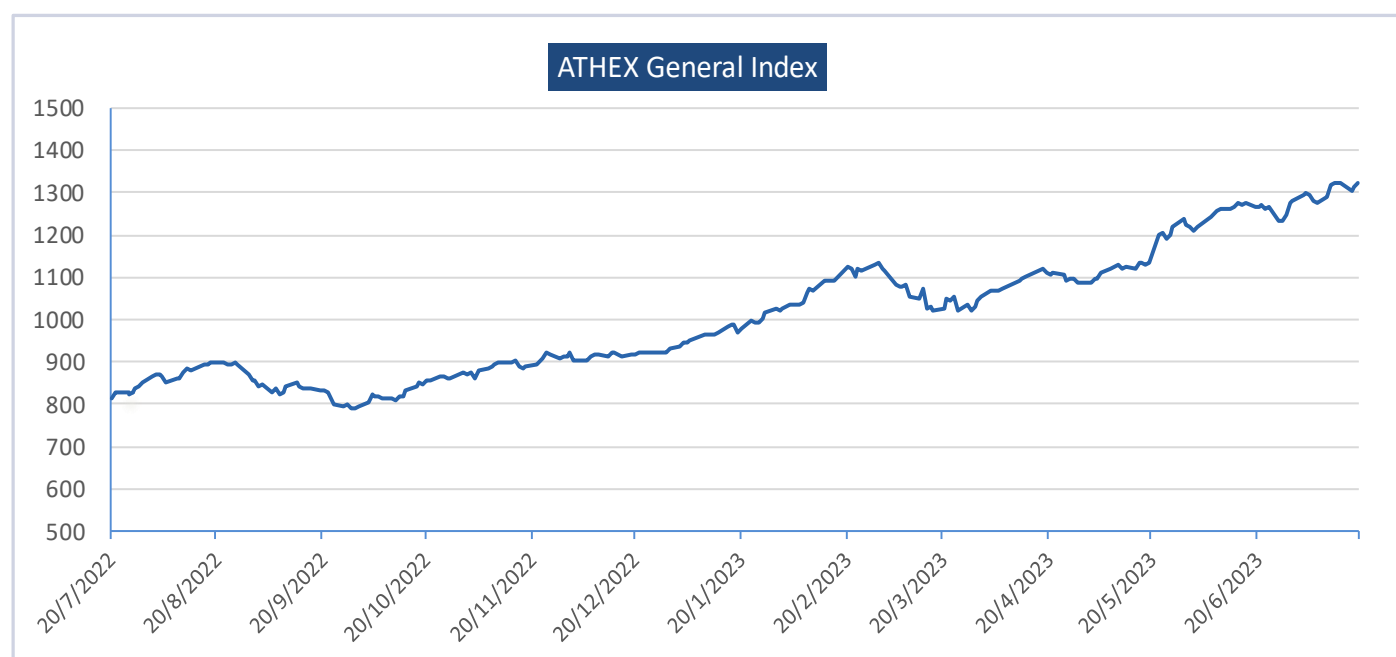
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,761	3,515	3,430	3,362	3,730	4,071	4,058	4,050
SPAIN	3,576	3,655	3,668	3,074	3,329	3,645	3,745	3,783
ITALY	3,560	3,711	3,761	3,563	3,949	4,188	4,313	4,398
PORTUGAL	3,391	3,365	3,205	2,786	3,015	3,382	3,397	3,445


BOND FUTURES

Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	134,650	0,29	1,69	3,37
BOBL	116,450	0,22	0,83	-1,05
SCHATZ	105,140	0,08	0,19	-0,97
US LOND BOND	127,344	0,44	-0,00	0,30
US 10YR	113,000	0,22	-0,04	-0,48
US 5YR	107,852	0,15	0,07	-0,53
US 2YR	101,945	0,06	-0,18	-0,94

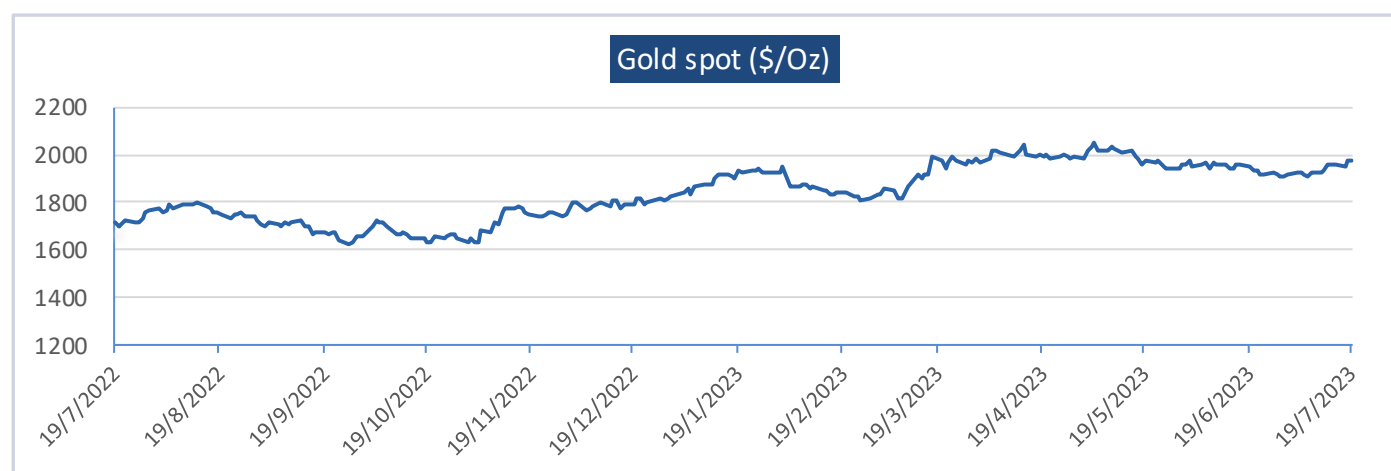
EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.323,99	0,62	4,37	42,40
EURO STOXX 50 Price EUR	EC	4.387,78	0,41	0,58	15,66
Deutsche Boerse AG German Stoc	GE	16.168,35	0,27	0,27	16,12
FTSE 100 Index	GB	7.560,71	1,44	1,44	1,46
CAC 40 Index	FR	7.363,91	0,61	0,61	13,75
IBEX 35 Index	SP	9.485,30	0,31	0,31	15,27
FTSE MIB Index	IT	28.784,41	0,27	0,27	21,42
Dow Jones Industrial Average	US	34.951,93	1,06	1,06	5,44
S&P 500 INDEX	US	4.554,98	0,71	0,71	18,63
NASDAQ Composite Index	US	14.353,64	0,76	0,76	37,14
Nikkei 225	JN	32.896,03	1,24	1,24	26,07

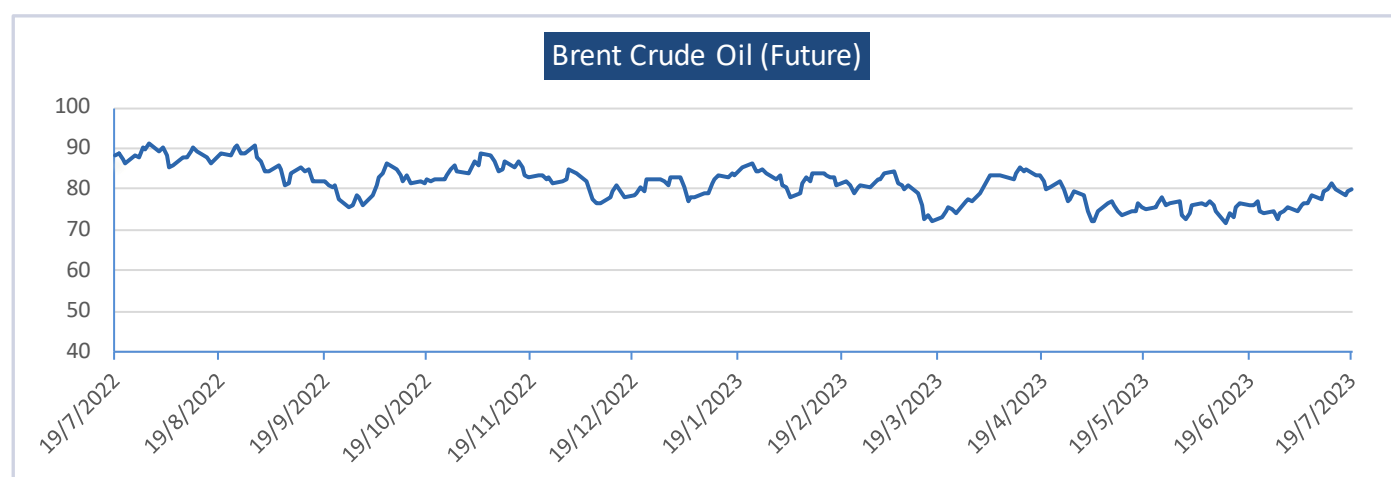


COMMODITIES AND ENERGY

PRECIOUS METALS				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.977,530	-0,06	1,39	8,42
Silver	25,054	-0,01	4,60	4,59
Palladium	1.319,330	-0,02	-6,48	-26,40
Platinum	988,150	0,18	0,97	-8,02



ENERGY				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	80,000	0,46	5,18	-3,73
WTI Crude Oil	75,900	0,20	5,52	-4,36
Natural Gas	2,628	-0,04	-3,42	-36,87



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