

DAILY MARKET REPORT

Monday, 24 July 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

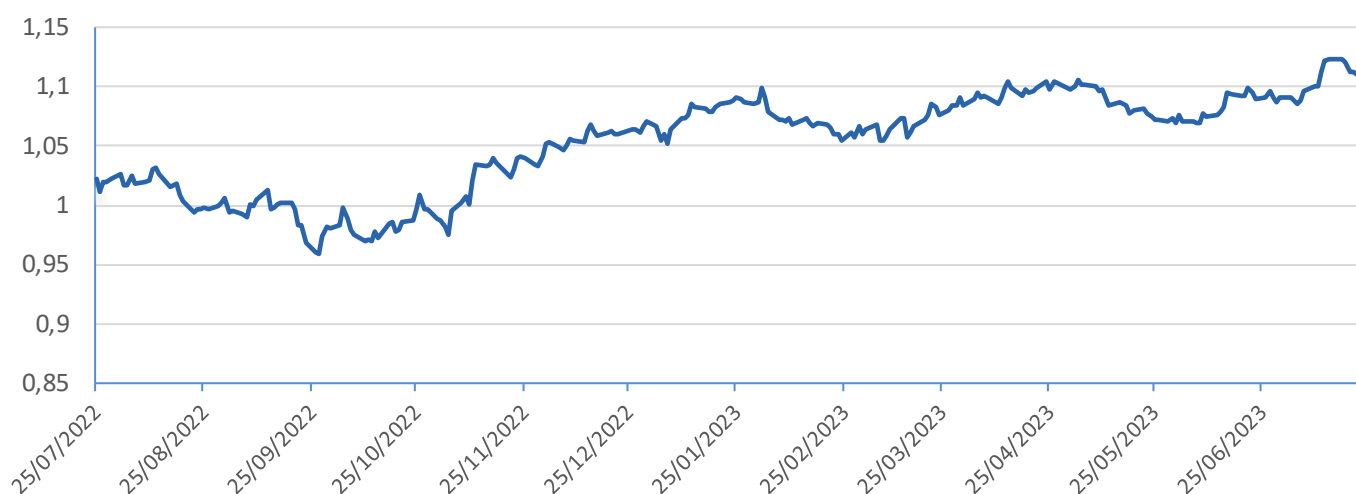
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,107	-0,49	1,49	3,40
EURGBP	0,864	0,23	0,23	2,51
EURJPY	156,600	0,69	0,69	-10,34
EURCHF	0,961	0,28	0,28	3,02
EURSEK	11,542	0,08	0,08	-3,31
EURNOK	11,177	0,32	0,32	-6,06
EURDKK	7,451	0,00	0,00	-0,19

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,282	-0,29	0,82	6,07
USDJPY	141,470	0,18	1,44	-7,32
USDCHF	0,868	-0,23	3,22	6,53
USDSEK	10,427	-0,42	2,97	0,01
USDNOK	10,097	-0,15	6,22	-2,90
USDDKK	6,731	-0,48	1,44	3,21

EURUSD spot rate

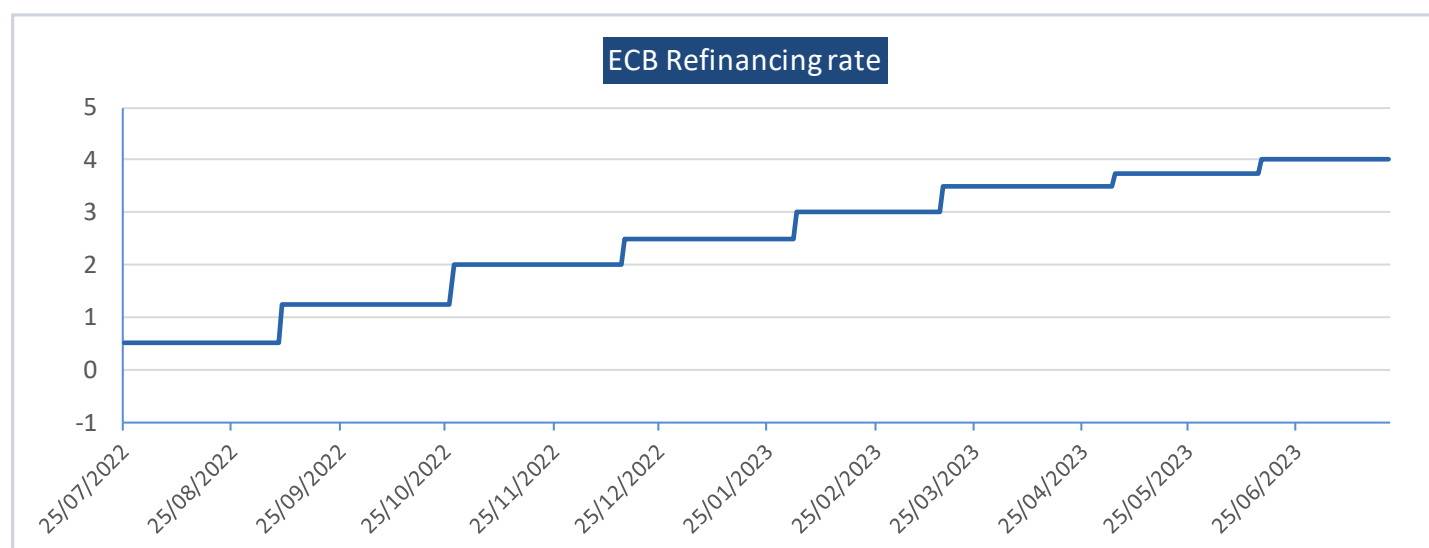




MONEY MARKET

CENTRAL BANKS RATES

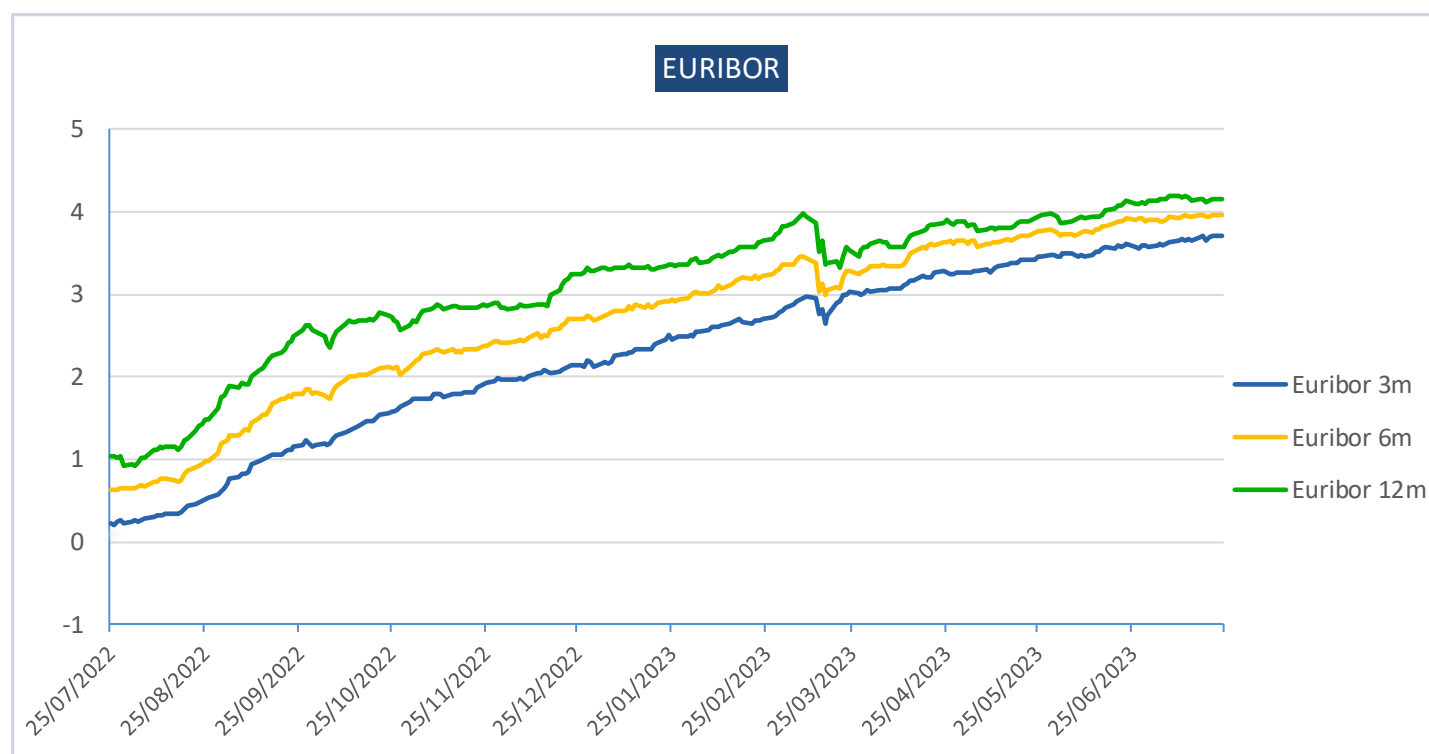
		Last price	Last update	Next review
Eurozone	Refinance Rate	4,000	15/06/2023	27/07/2023
Eurozone	Marginal Lend.	4,250	15/06/2023	27/07/2023
Eurozone	Deposit Facility	3,500	15/06/2023	27/07/2023
USA	Fed Funds Target Rate Upper Bound	5,250	21/07/2023	26/07/2023
USA	Fed Funds Target Rate Lower Bound	5,000	21/07/2023	26/07/2023
Japan	BOJ Policy Rate	-0,100	21/07/2023	28/07/2023
United Kingdom	BOE Official Rate	5,000	24/07/2023	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	3,471	3,191	3,077	3,026	3,008	2,884	2,606
USD IRS	5,339	4,296	3,865	3,681	3,562	3,518	3,458	3,236
JPY IRS	0,029	0,166	0,290	0,443	0,643	0,883	1,048	1,128
GBP IRS	5,777	5,183	4,707	4,396	4,160	4,017	3,928	3,782

INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,502	3,721	3,972	4,162
SOFR (USD)	5,298	5,351	5,428	5,362
SONIA (GBP)	5,151	5,377	5,633	5,859
SARON (CHF)	1,694	1,720	1,520	2,030
TORF (JPY)	-0,040	-0,048	-0,040	




FIXED INCOME

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	100,044	3,336	-3	6	13
GGB 3-year	GR0114032577	0,000	12/02/2026	91,768	3,426	-8	8	-3
GGB 4-year	GR0118020685	2,000	22/04/2027	95,018	3,440	-4	8	-37
GGB 5-year	GR0114033583	3,875	15/06/2028	101,903	3,444	-4	9	-15
GGB 6-year	GR0124035693	3,875	12/03/2029	102,021	3,470	-4	4	-25
GGB 7-year	GR0124036709	1,500	18/06/2030	87,285	3,616	-4	9	-42
GGB 8-year	GR0124037715	0,750	18/06/2031	80,483	3,638	-3	7	-94
GGB 9-year	GR0124038721	1,750	18/06/2032	85,569	3,681	-4	13	-86
GGB 10-year	GR0124039737	4,250	15/06/2033	104,128	3,742	-5	16	-82
GGB 15-year	GR0128017747	4,375	18/07/2038	103,587	4,051	-3	28	-73
GGB 20-year	GR0138015814	4,200	30/01/2042	102,215	4,026	0	13	-17
GGB 30-year	GR0138017836	1,875	24/01/2052	63,174	4,085	-3	11	-38

HELLENIC REPUBLIC TREASURY BILLS

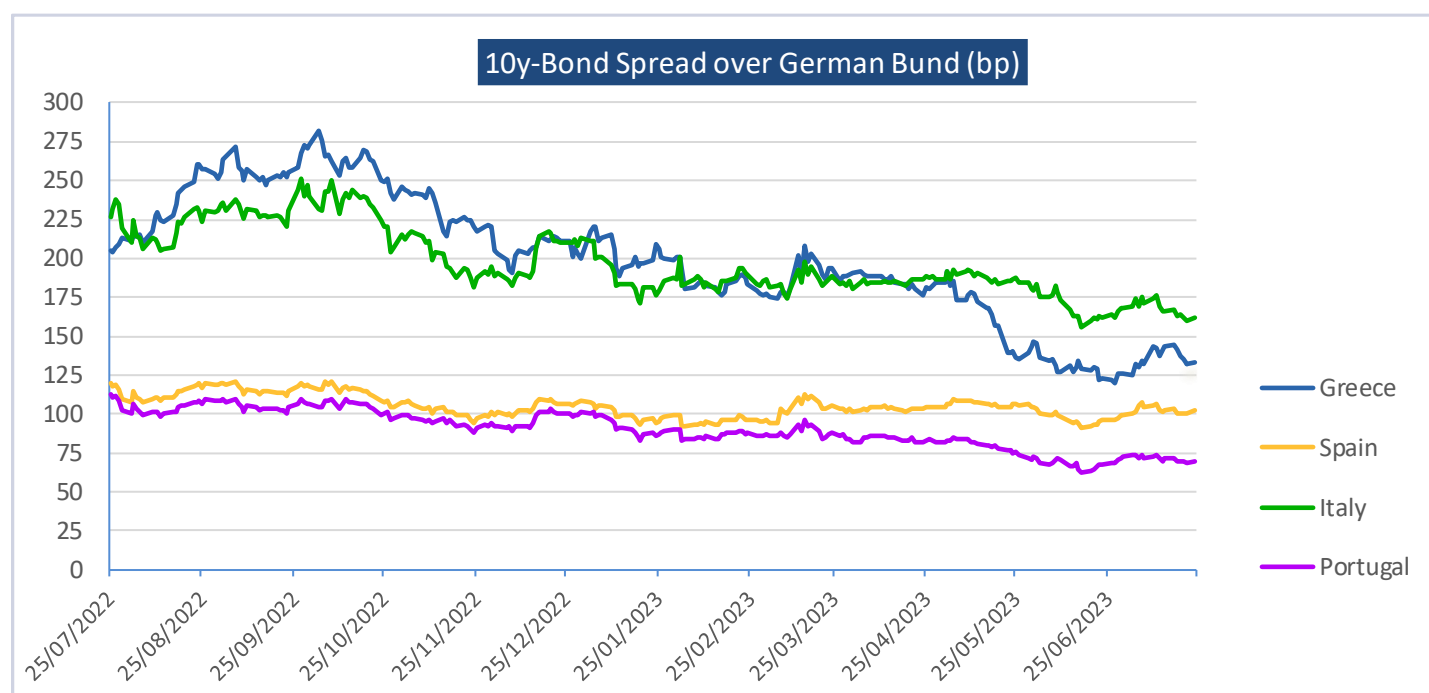
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	06/10/2023	99,256	3,745
GR0002247162	26W	29/12/2023	98,498	3,519
GR0004132586	52W	07/06/2024	96,993	3,521

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	96	133	153
SPAIN	28	31	30
ITALY	-20	-28	-20
PORTUGAL	57	64	58
FRANCE	59	80	86



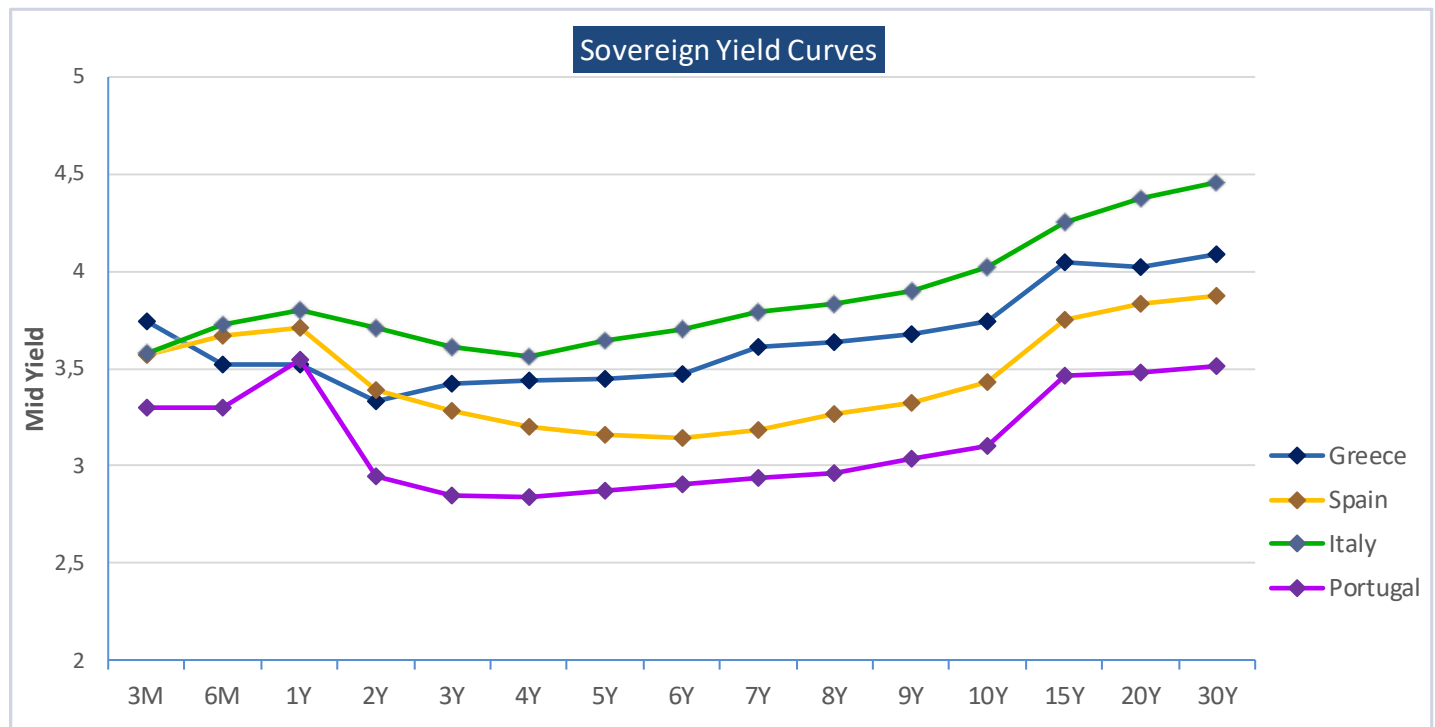
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	96	133	153
SPAIN	67	102	123
ITALY	116	162	173
PORTUGAL	39	70	95
FRANCE	37	53	67



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	A	STABLE



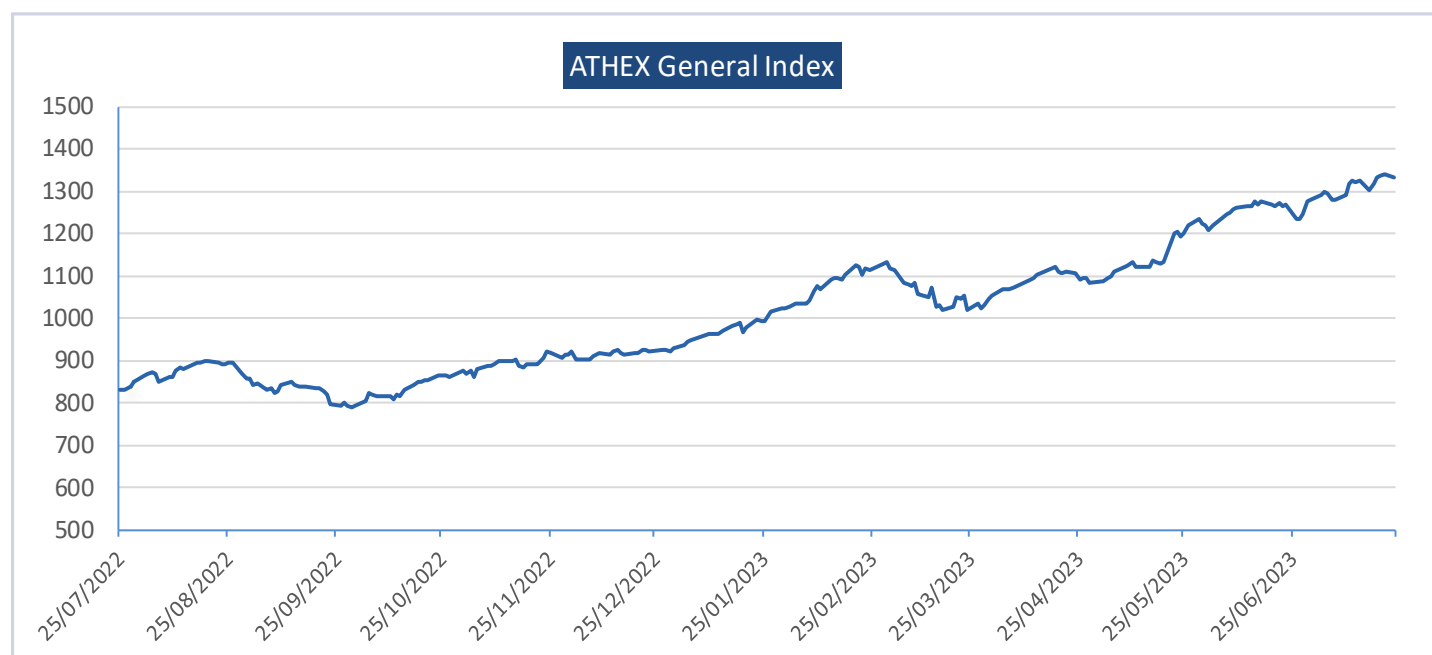
SOVEREIGN YIELD CURVES								
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,745	3,519	3,521	3,444	3,742	4,051	4,026	4,085
SPAIN	3,568	3,666	3,710	3,162	3,429	3,754	3,836	3,872
ITALY	3,579	3,723	3,801	3,647	4,026	4,251	4,372	4,458
PORTUGAL	3,301	3,300	3,545	2,875	3,105	3,466	3,480	3,515



BOND FUTURES				
Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	133,690	0,27	-0,44	2,63
BOBL	116,020	0,19	-0,10	-1,42
SCHATZ	105,035	0,09	-0,00	-1,07
US LOND BOND	126,531	0,12	-1,08	-0,34
US 10YR	112,313	0,07	-0,68	-1,09
US 5YR	107,289	0,03	-0,45	-1,05
US 2YR	101,719	0,00	-0,34	-1,16

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.334,60	-0,34	5,19	43,54
EURO STOXX 50 Price EUR	EC	4.372,85	-0,42	2,37	15,27
Deutsche Boerse AG German Stoc	GE	16.164,22	-0,08	-0,08	16,09
FTSE 100 Index	GB	7.651,95	-0,15	-0,15	2,69
CAC 40 Index	FR	7.401,25	-0,42	-0,42	14,33
IBEX 35 Index	SP	9.471,80	-1,04	-1,04	15,10
FTSE MIB Index	IT	28.813,81	-0,14	-0,14	21,54
Dow Jones Industrial Average	US	35.227,69	0,01	0,01	6,28
S&P 500 INDEX	US	4.536,34	0,03	0,03	18,15
NASDAQ Composite Index	US	14.032,81	-0,22	-0,22	34,07
Nikkei 225	JN	32.700,94	1,23	1,23	25,32

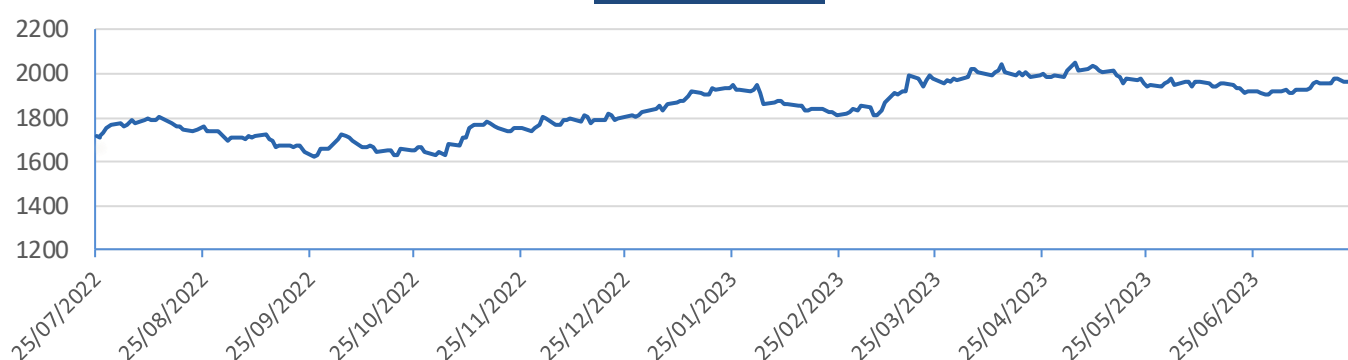


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.960,690	-0,06	1,95	7,49
Silver	24,511	-0,42	7,55	2,32
Palladium	1.284,030	-0,87	-1,98	-28,37
Platinum	962,930	-0,30	3,77	-10,37

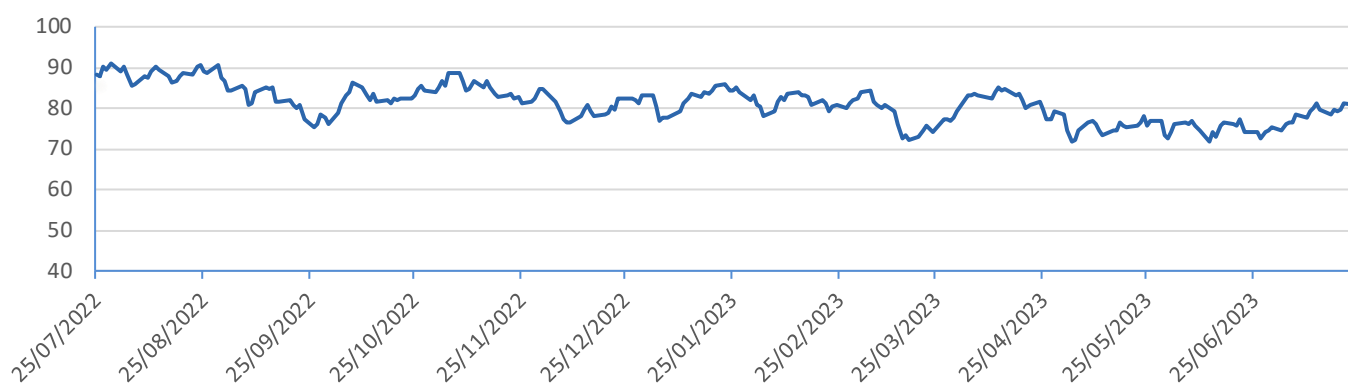
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	80,990	-0,10	9,43	-2,54
WTI Crude Oil	76,980	-0,12	11,05	-2,37
Natural Gas	2,715	0,07	-4,50	-34,78

Brent Crude Oil (Future)



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