

DAILY MARKET REPORT

Wednesday, 18 October 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

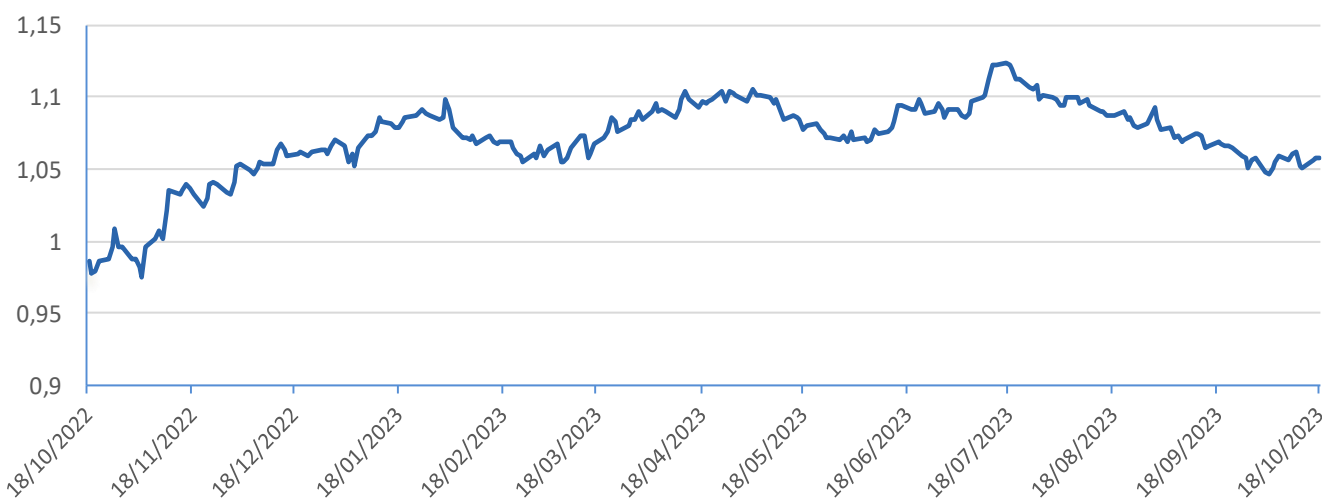
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,058	0,00	-1,08	-1,20
EURGBP	0,867	0,10	0,10	2,08
EURJPY	158,400	0,04	0,04	-11,36
EURCHF	0,952	0,05	0,05	3,98
EURSEK	11,564	-0,21	-0,21	-3,49
EURNOK	11,604	-0,15	-0,15	-9,52
EURDKK	7,461	-0,01	-0,01	-0,33

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,219	0,10	-1,52	0,93
USDJPY	149,765	0,03	-1,44	-12,45
USDCHF	0,900	0,04	-0,30	2,75
USDSEK	10,934	-0,21	1,95	-4,62
USDNOK	10,971	-0,16	-1,49	-10,64
USDDKK	7,054	-0,01	-1,16	-1,52

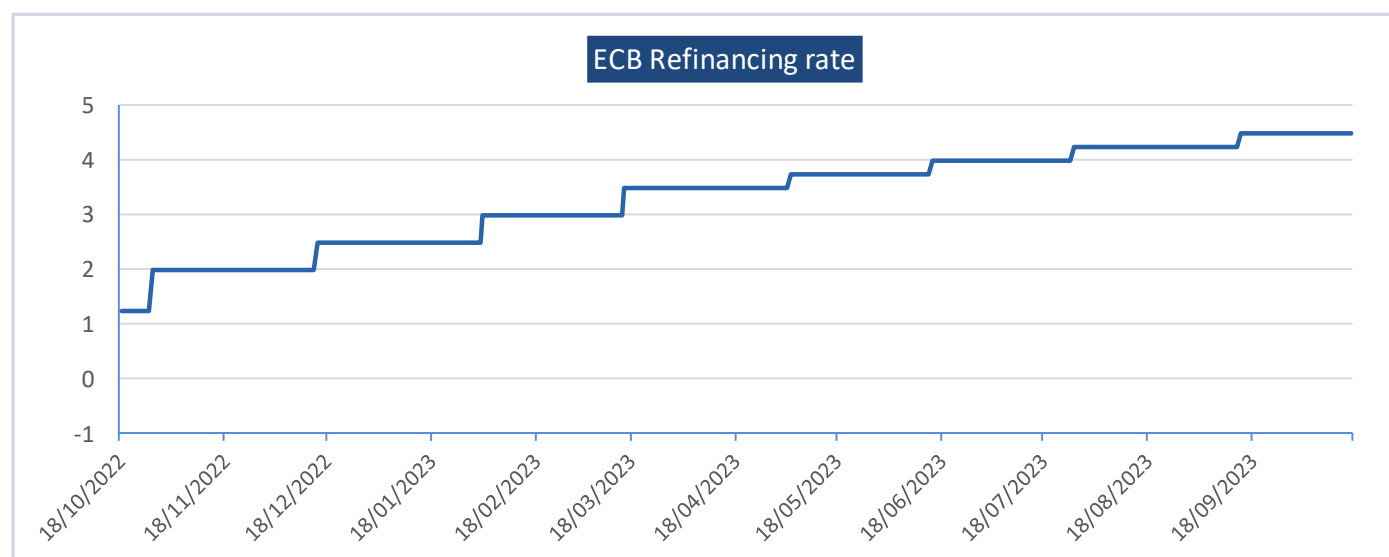
EURUSD spot rate



MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,500	14/09/2023	26/10/2023
Eurozone	Marginal Lend.	4,750	14/09/2023	26/10/2023
Eurozone	Deposit Facility	4,000	14/09/2023	26/10/2023
USA	Fed Funds Target Rate Upper Bound	5,500	17/10/2023	01/11/2023
USA	Fed Funds Target Rate Lower Bound	5,250	17/10/2023	01/11/2023
Japan	BOJ Policy Rate	-0,100	17/10/2023	31/10/2023
United Kingdom	BOE Official Rate	5,250	18/10/2023	02/11/2023

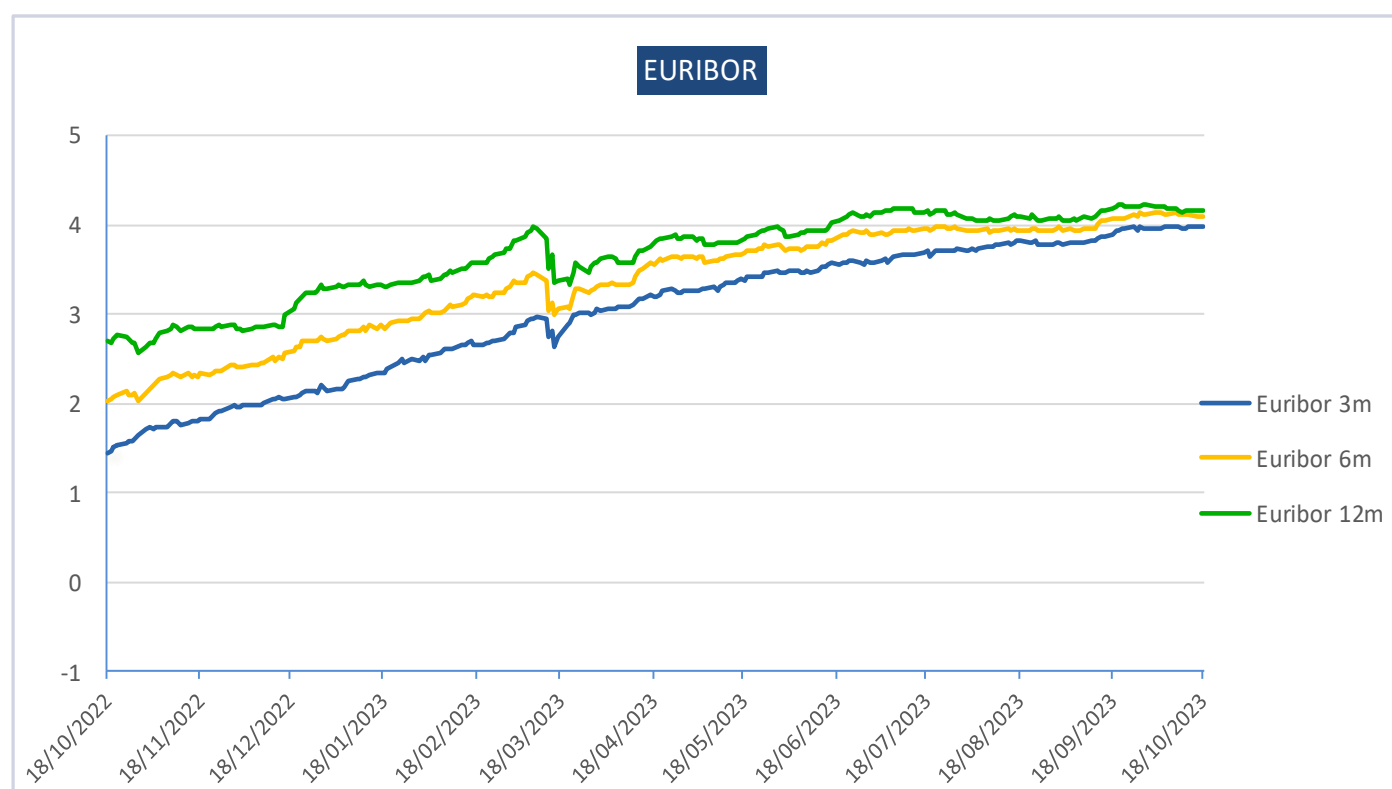


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,153	3,632	3,465	3,433	3,462	3,496	3,397	3,139
USD IRS	5,455	4,820	4,612	4,552	4,529	4,534	4,482	4,257
JPY IRS	0,133	0,416	0,628	0,824	1,059	1,366	1,586	1,708
GBP IRS	5,419	4,966	4,677	4,521	4,447	4,435	4,410	4,312


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,862	3,975	4,103	4,172
SOFR (USD)	5,334	5,397	5,455	5,404
SONIA (GBP)	5,233	5,300	5,370	5,405
SARON (CHF)	1,688	1,770	1,520	2,120
TORF (JPY)	-0,035	-0,033	-0,004	





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	99,803	3,520	2	0	31
GGB 3-year	GR0114032577	0,000	12/02/2026	92,151	3,594	1	1	14
GGB 4-year	GR0118020685	2,000	22/04/2027	94,517	3,693	1	7	-11
GGB 5-year	GR0114033583	3,875	15/06/2028	100,022	3,866	4	13	27
GGB 6-year	GR0124035693	3,875	12/03/2029	99,858	3,901	2	5	18
GGB 7-year	GR0124036709	1,500	18/06/2030	85,024	4,115	3	14	8
GGB 8-year	GR0124037715	0,750	18/06/2031	78,216	4,123	3	13	-46
GGB 9-year	GR0124038721	1,750	18/06/2032	82,452	4,208	2	19	-33
GGB 10-year	GR0124039737	4,250	15/06/2033	98,909	4,388	4	26	-18
GGB 15-year	GR0128017747	4,375	18/07/2038	96,833	4,675	5	27	-10
GGB 20-year	GR0138015814	4,200	30/01/2042	93,399	4,747	3	29	55
GGB 30-year	GR0138017836	1,875	24/01/2052	56,417	4,689	1	20	22

HELLENIC REPUBLIC TREASURY BILLS

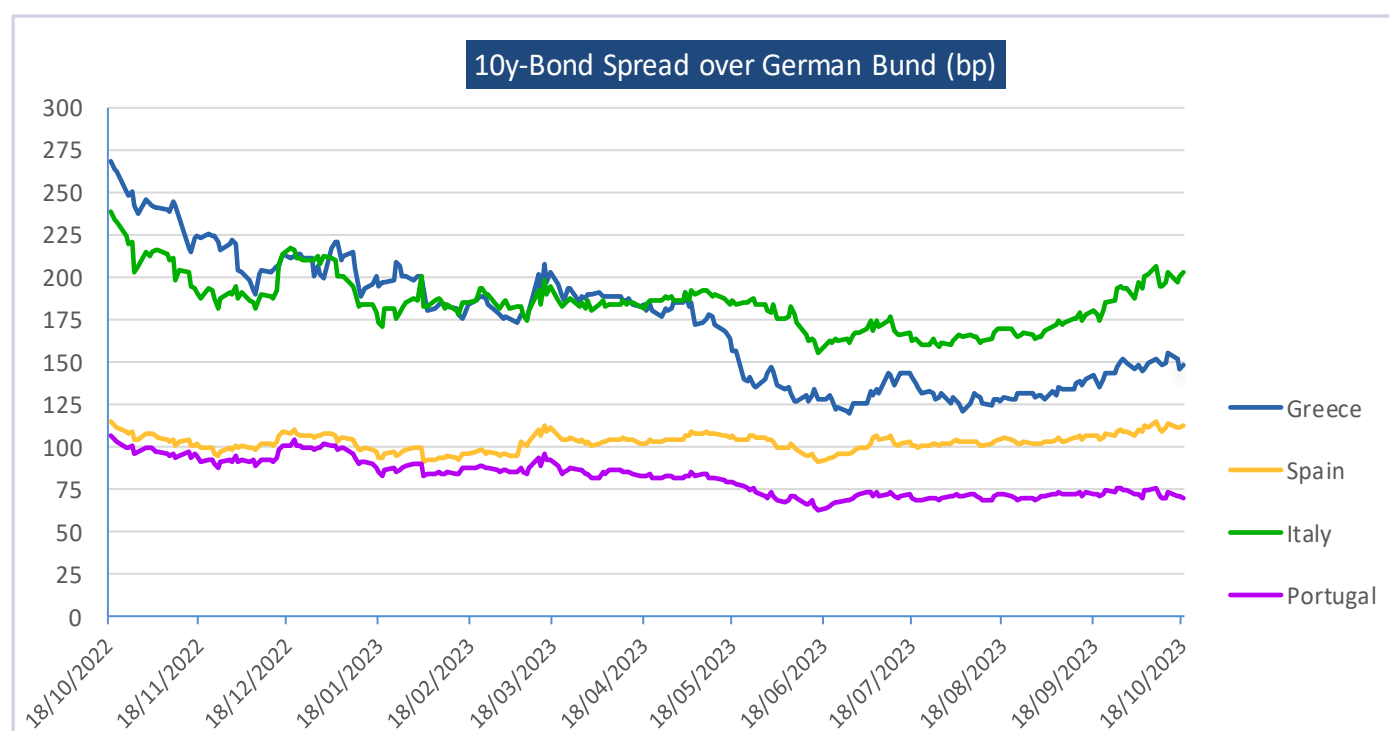
ISIN	Series	Maturity	Last price	Mid Yield
GR0000227331	13W	05/01/2024	99,158	3,972
GR0002251206	26W	29/03/2024	98,251	3,980
GR0004131570	52W	08/03/2024	98,727	3,317
GR0004132586	52W	07/06/2024	97,661	3,732
GR0004133592	52W	06/09/2024	96,715	3,797

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	104	148	158
SPAIN	19	36	26
ITALY	-46	-55	-54
PORTUGAL	61	78	63
FRANCE	60	86	88



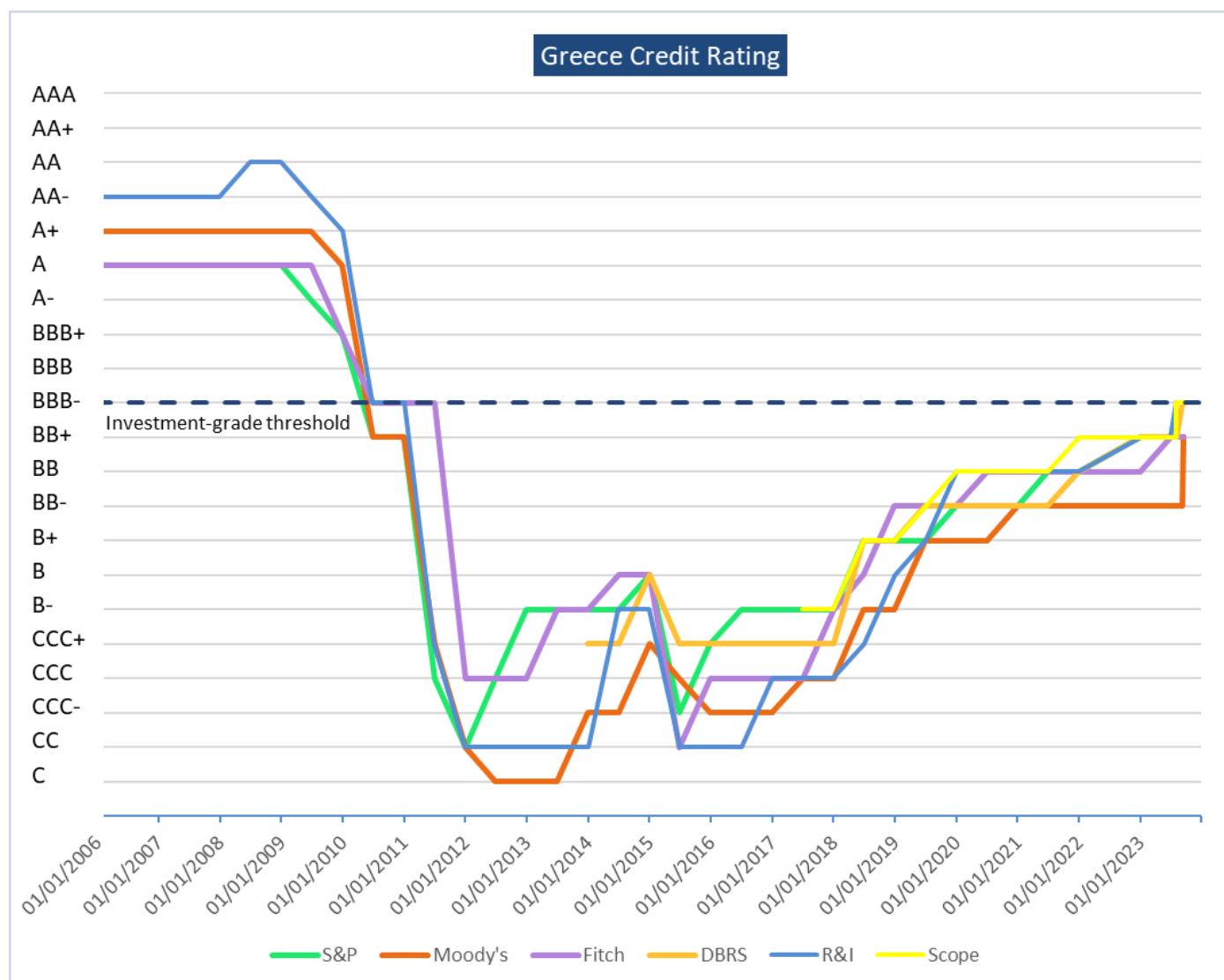
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	104	148	158
SPAIN	85	112	132
ITALY	150	203	213
PORTUGAL	43	70	95
FRANCE	44	62	71





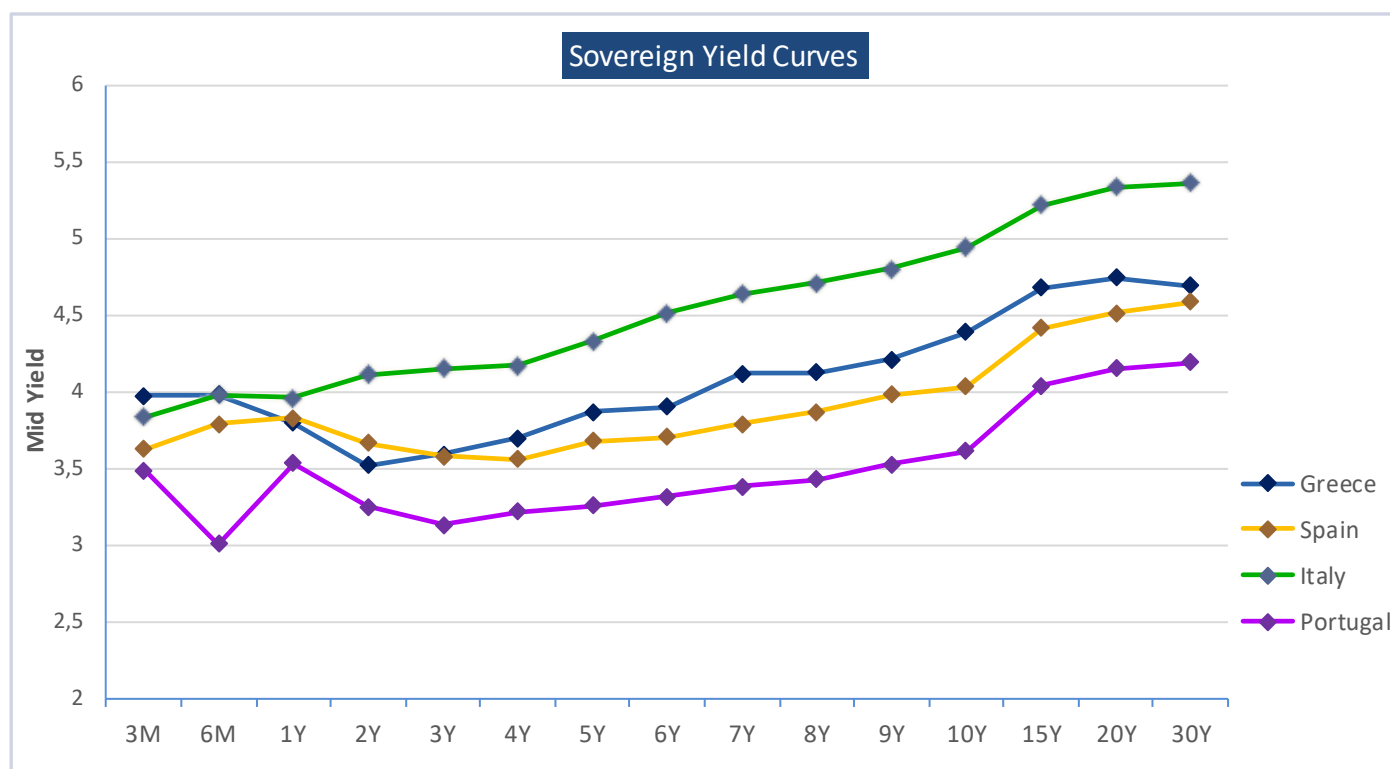
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BB+	POS	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE	A	STABLE	A-	STABLE
ITALY	BBBu	STABLE	Baa3u	NEG	BBB	STABLE	BBBH	STABLE	BBB+	STABLE	BBB+	STABLE
PORTUGAL	BBB+u	POS	Baa2	POS	A-u	STABLE	A	STABLE	BBB	STABLE	A-	STABLE

Note: Investment grade ratings are BBB- or higher for S&P, Fitch, R&I, Scope and Baa3 or higher for Moody's and BBBL or higher for DBRS.




SOVEREIGN YIELD CURVES

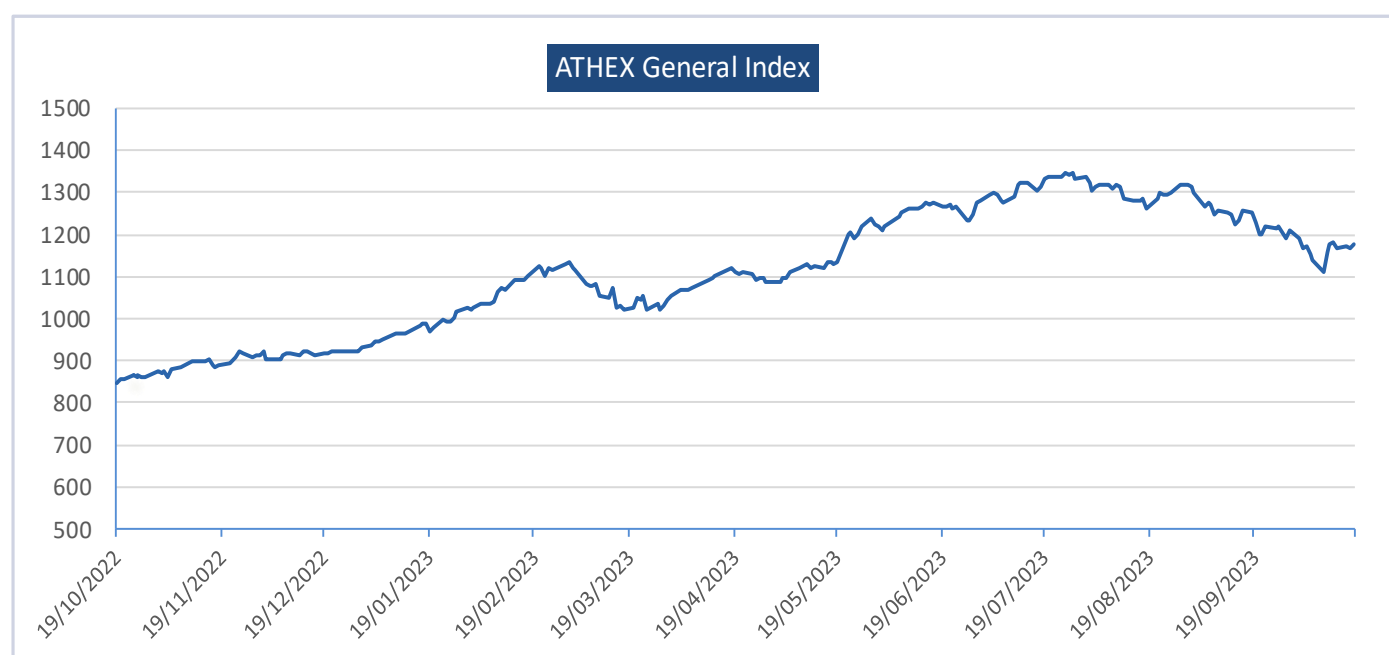
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,972	3,980	3,797	3,866	4,388	4,675	4,747	4,689
SPAIN	3,622	3,786	3,826	3,674	4,031	4,411	4,511	4,584
ITALY	3,836	3,982	3,961	4,327	4,939	5,217	5,334	5,363
PORTUGAL	3,488	3,003	3,534	3,256	3,610	4,040	4,151	4,188
U.S.A	5,501	5,558	5,454	4,862	4,850	-	5,181	4,958
JAPAN	-0,167	-0,140	-0,077	0,347	0,803	1,276	1,577	1,758
U.K.	5,361	5,416	5,027	4,609	4,581	4,884	4,967	4,986


BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	127,840	-0,20	-1,48	-2,03
BOBL	115,360	-0,10	-0,48	-0,86
SCHATZ	104,860	-0,02	-0,03	0,31
US LOND BOND	109,781	-0,20	-7,58	-15,90
US 10YR	106,188	-0,03	-3,04	-9,07
US 5YR	104,250	0,02	-1,56	-5,66
US 2YR	101,043	0,02	-0,40	-3,17

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.175,60	0,50	-6,08	26,44
EURO STOXX 50 Price EUR	EC	4.150,70	-0,04	-2,24	9,41
Deutsche Boerse AG German Stoc	GE	15.249,64	-0,01	-0,01	9,52
FTSE 100 Index	GB	7.663,76	-0,15	-0,15	2,85
CAC 40 Index	FR	7.026,29	-0,05	-0,05	8,53
IBEX 35 Index	SP	9.289,20	-0,10	-0,10	12,88
FTSE MIB Index	IT	28.412,74	0,16	0,16	19,85
Dow Jones Industrial Average	US	33.997,65	0,04	0,04	2,57
S&P 500 INDEX	US	4.373,20	-0,01	-0,01	13,90
NASDAQ Composite Index	US	13.533,75	-0,25	-0,25	29,31
Nikkei 225	JN	32.042,25	0,01	0,01	22,79

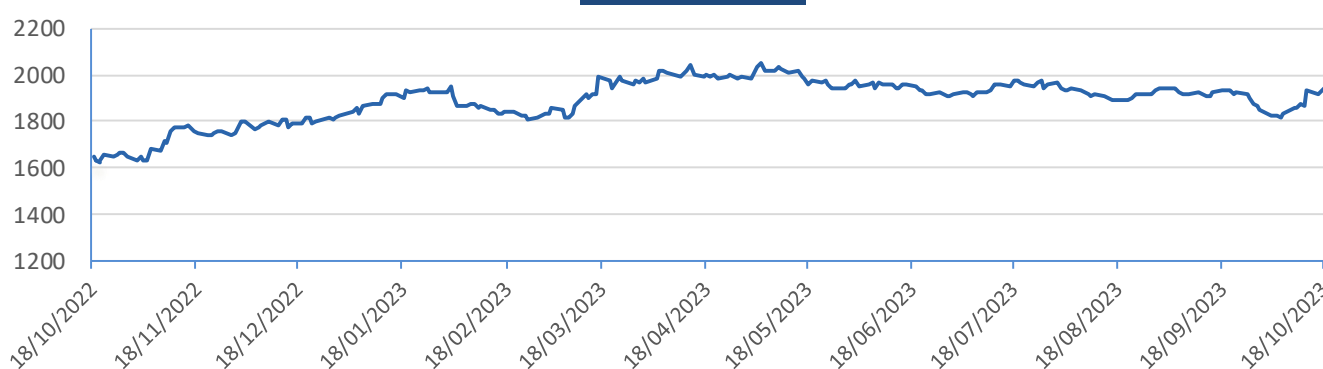


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.938,780	0,81	0,26	6,29
Silver	23,128	1,40	-0,50	-3,45
Palladium	1.143,880	0,45	-8,62	-36,19
Platinum	906,890	0,80	-3,27	-15,58

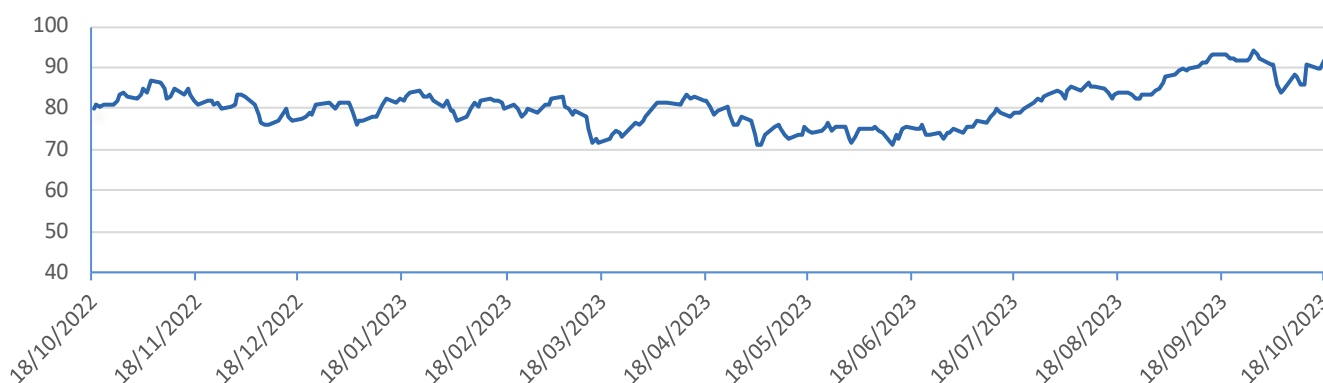
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	91,720	2,02	-1,68	12,33
WTI Crude Oil	88,650	2,30	-2,13	13,93
Natural Gas	3,053	-0,84	1,73	-31,91

Brent Crude Oil (Future)



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