

DAILY MARKET REPORT

Monday, 30 October 2023



HELLENIC REPUBLIC
Public Debt Management Agency

Table of contents:

FOREIGN EXCHANGE	2
MONEY MARKET	3
FIXED INCOME.....	5
EQUITIES.....	9
COMMODITIES AND ENERGY	10



HELLENIC REPUBLIC
Public Debt Management Agency

8th Omirou Str, 10564, Athens, Greece
Tel.: +30 210 37 01 800
E-mail: pdma@pdma.gr

Contact persons

Sokratis Spithouris
Stamatina Karavasili

FOREIGN EXCHANGE

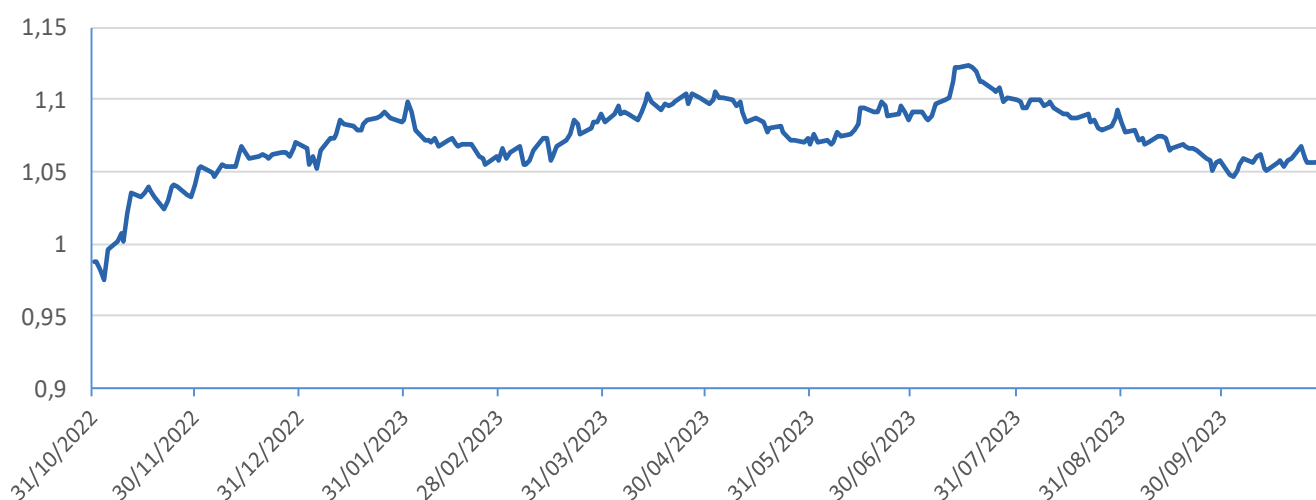
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,058	0,15	0,99	-1,16
EURGBP	0,872	-0,04	-0,04	1,54
EURJPY	158,300	-0,11	-0,11	-11,30
EURCHF	0,955	-0,13	-0,13	3,62
EURSEK	11,805	-0,25	-0,25	-5,46
EURNOK	11,798	0,10	0,10	-11,01
EURDKK	7,464	0,00	0,00	-0,36

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,214	0,12	0,41	0,44
USDJPY	149,605	0,03	0,17	-12,36
USDCHF	0,902	-0,02	1,75	2,44
USDSEK	11,156	-0,09	-0,91	-6,52
USDNOK	11,150	0,30	-2,62	-12,08
USDDKK	7,054	0,16	0,91	-1,51

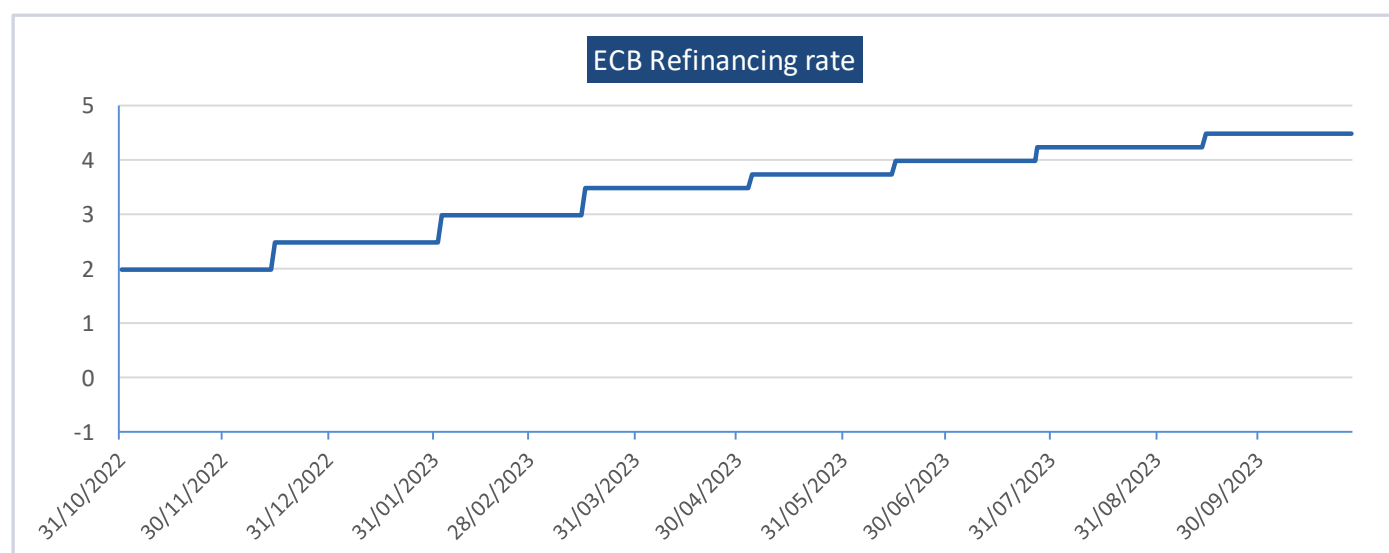
EURUSD spot rate



MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,500	26/10/2023	14/12/2023
Eurozone	Marginal Lend.	4,750	26/10/2023	14/12/2023
Eurozone	Deposit Facility	4,000	26/10/2023	14/12/2023
USA	Fed Funds Target Rate Upper Bound	5,500	27/10/2023	01/11/2023
USA	Fed Funds Target Rate Lower Bound	5,250	27/10/2023	01/11/2023
Japan	BOJ Policy Rate	-0,100	27/10/2023	31/10/2023
United Kingdom	BOE Official Rate	5,250	30/10/2023	02/11/2023

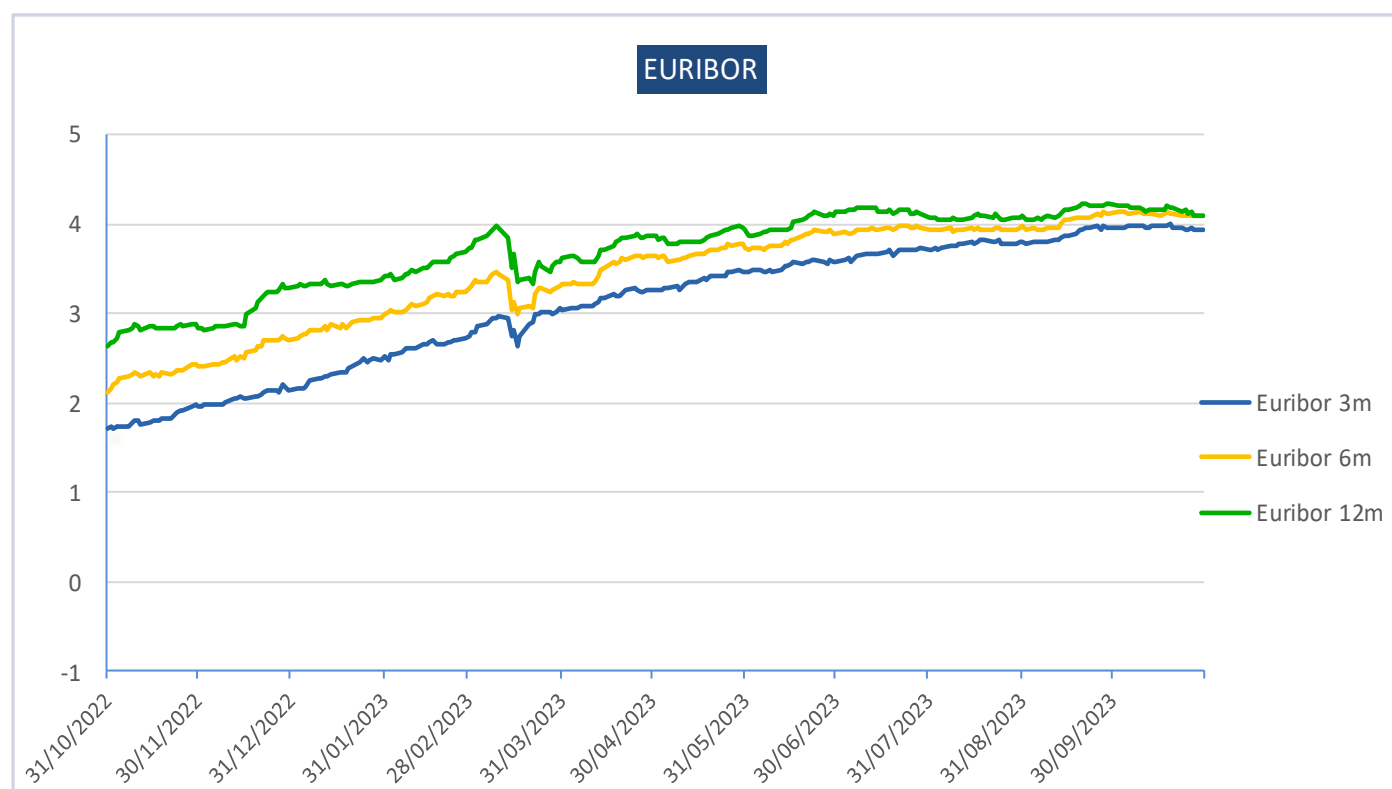


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,018	3,373	3,256	3,266	3,337	3,421	3,355	3,131
USD IRS	5,351	4,669	4,516	4,494	4,505	4,542	4,505	4,302
JPY IRS	0,154	0,454	0,680	0,895	1,151	1,467	1,686	1,790
GBP IRS	5,271	4,738	4,513	4,416	4,397	4,431	4,429	4,353


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,868	3,948	4,102	4,104
SOFR (USD)	5,324	5,383	5,441	5,373
SONIA (GBP)	5,209	5,256	5,306	5,299
SARON (CHF)	1,697	1,770	1,520	2,120
TORF (JPY)	-0,025	-0,015	0,015	




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	100,038	3,336	-2	-16	13
GGB 3-year	GR0114032577	0,000	12/02/2026	92,768	3,344	-7	-26	-11
GGB 4-year	GR0118020685	2,000	22/04/2027	95,459	3,406	-9	-29	-40
GGB 5-year	GR0114033583	3,875	15/06/2028	101,285	3,565	-6	-26	-3
GGB 6-year	GR0124035693	3,875	12/03/2029	101,190	3,623	-7	-34	-10
GGB 7-year	GR0124036709	1,500	18/06/2030	86,548	3,836	-6	-23	-20
GGB 8-year	GR0124037715	0,750	18/06/2031	79,653	3,882	-6	-24	-70
GGB 9-year	GR0124038721	1,750	18/06/2032	84,186	3,947	-5	0	-59
GGB 10-year	GR0124039737	4,250	15/06/2033	101,146	4,101	-5	0	-46
GGB 15-year	GR0128017747	4,375	18/07/2038	98,909	4,476	-3	-16	-30
GGB 20-year	GR0138015814	4,200	30/01/2042	95,007	4,609	-3	-16	42
GGB 30-year	GR0138017836	1,875	24/01/2052	58,334	4,515	-4	-23	4

HELLENIC REPUBLIC TREASURY BILLS

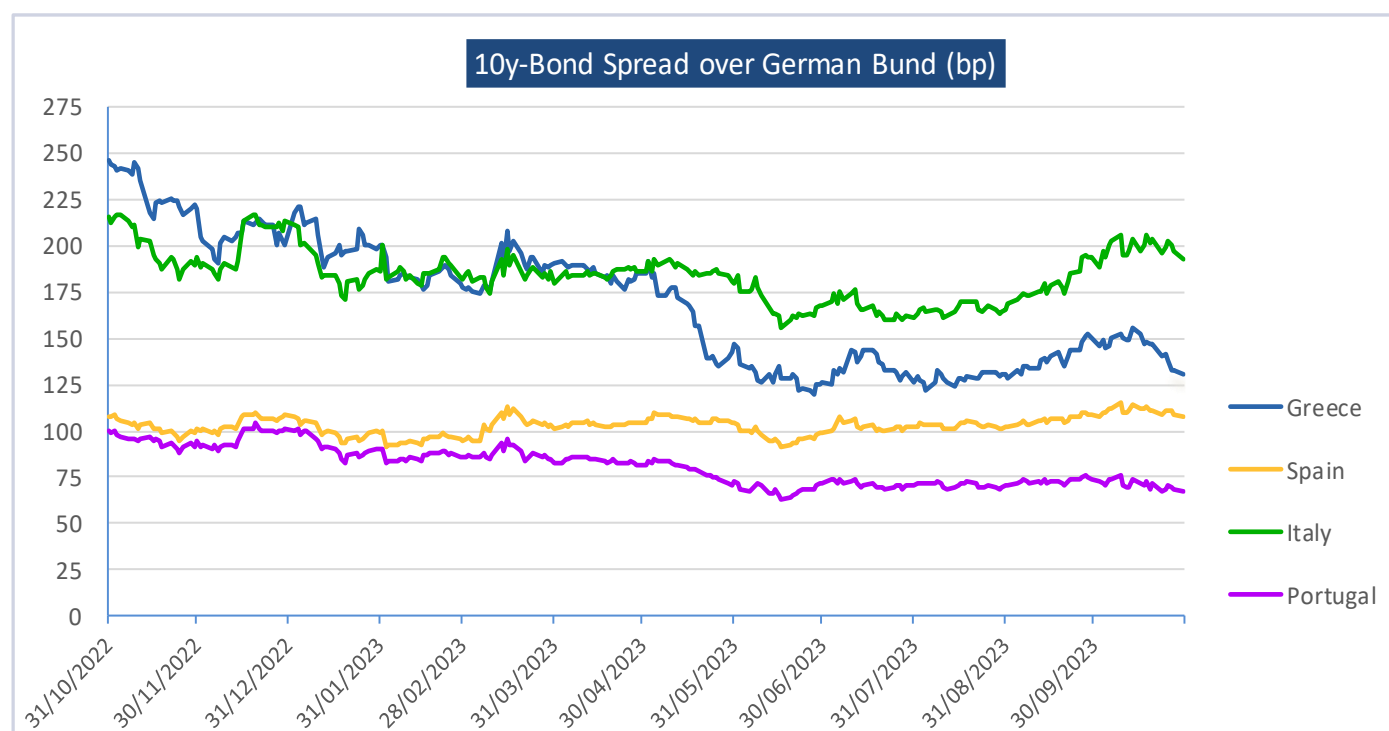
ISIN	Series	Maturity	Last price	Mid Yield
GR0000227331	13W	05/01/2024	99,297	3,924
GR0002252212	26W	26/04/2024	98,162	3,808
GR0004131570	52W	08/03/2024	98,895	3,144
GR0004132586	52W	07/06/2024	97,879	3,562
GR0004133592	52W	06/09/2024	96,840	3,790

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	92	131	145
SPAIN	10	23	17
ITALY	-50	-63	-57
PORTUGAL	50	63	54
FRANCE	48	69	75



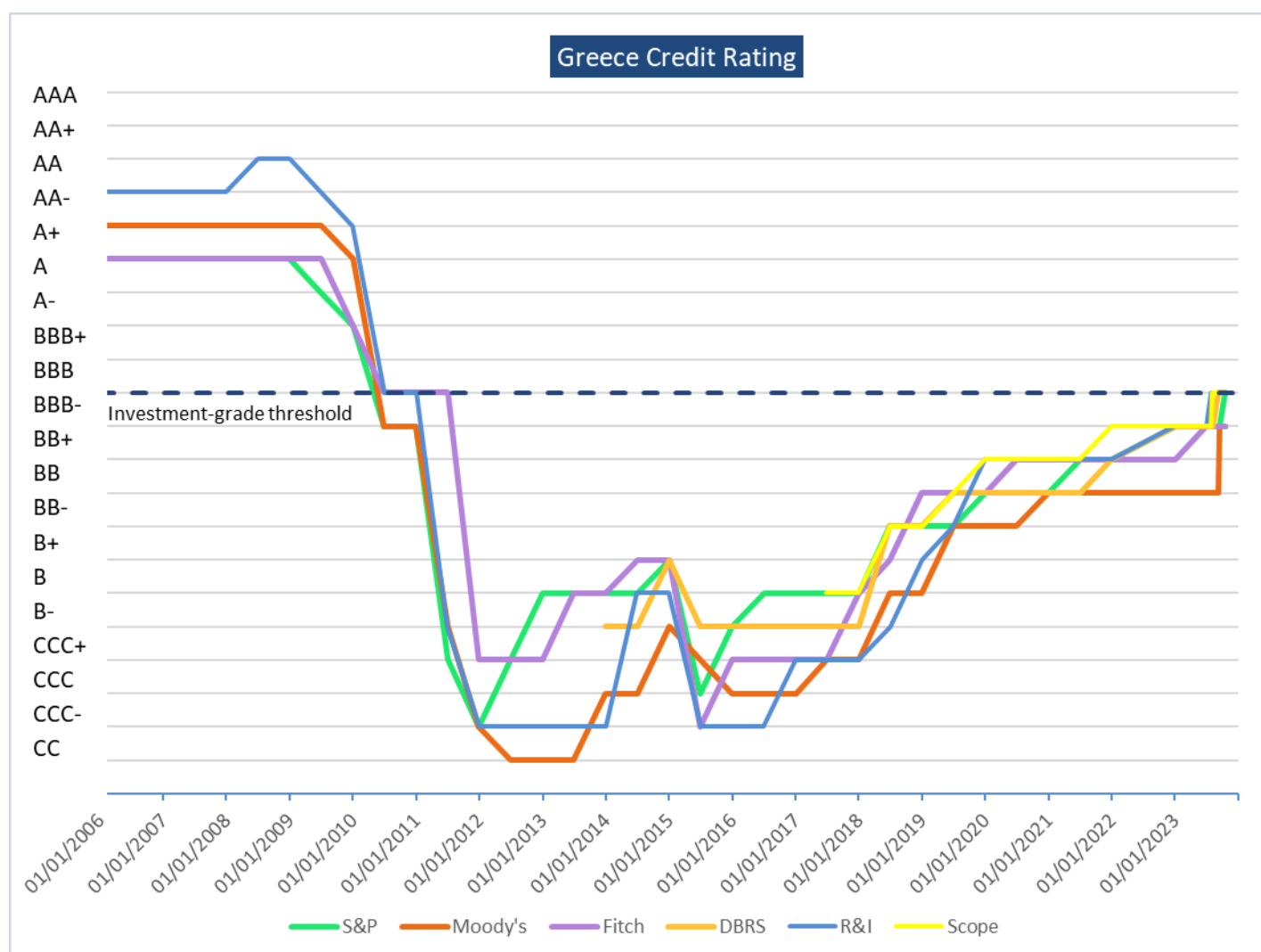
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	92	131	145
SPAIN	81	108	128
ITALY	141	193	202
PORTUGAL	42	68	91
FRANCE	43	61	70





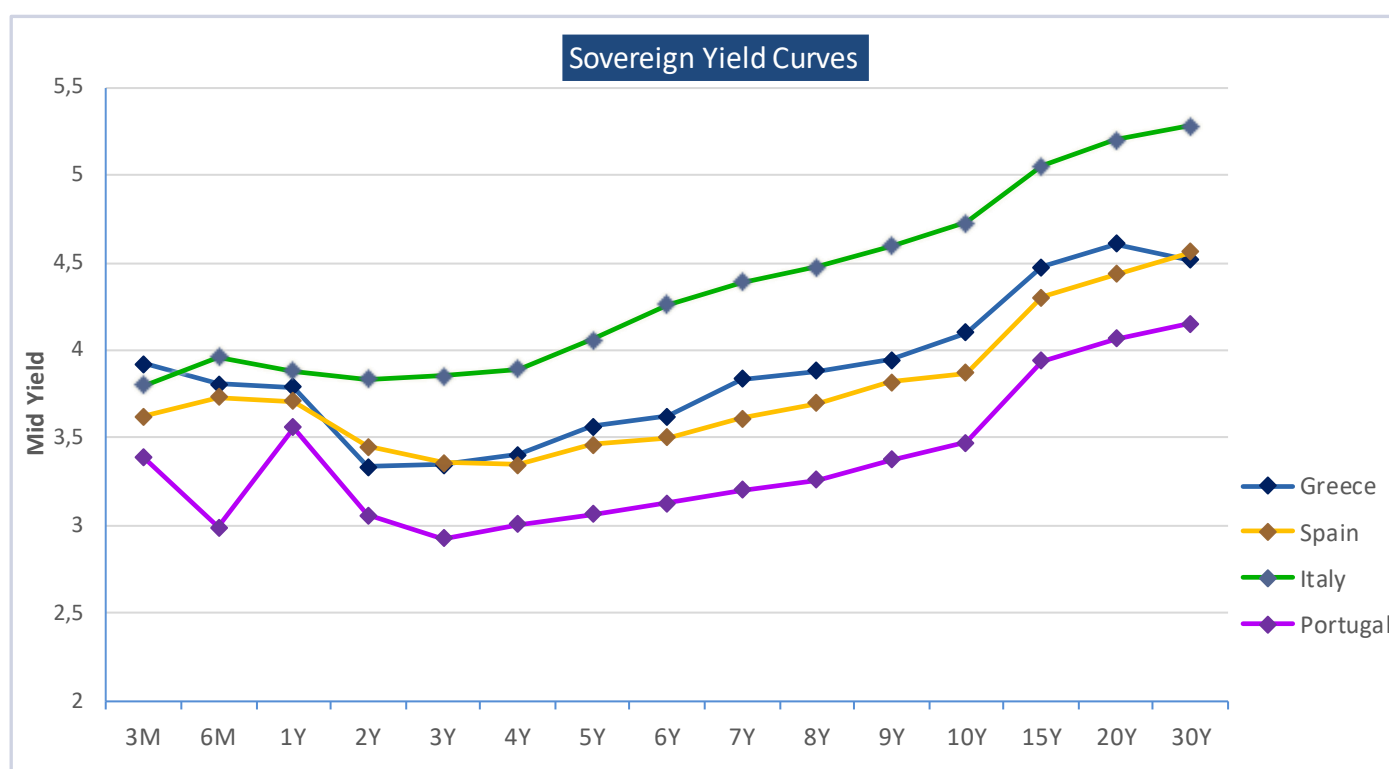
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BBB-	STABLE	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	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	3,924	3,808	3,790	3,565	4,101	4,476	4,609	4,515
SPAIN	3,621	3,730	3,708	3,463	3,873	4,305	4,434	4,561
ITALY	3,804	3,965	3,884	4,060	4,728	5,049	5,204	5,282
PORTUGAL	3,388	2,988	3,559	3,063	3,470	3,939	4,065	4,152
U.S.A	5,444	5,527	5,396	4,792	4,853	-	5,211	5,012
JAPAN	-0,195	-0,143	-0,060	0,399	0,886	1,388	1,681	1,851
U.K.	5,296	5,382	4,916	4,444	4,530	4,856	4,978	5,014

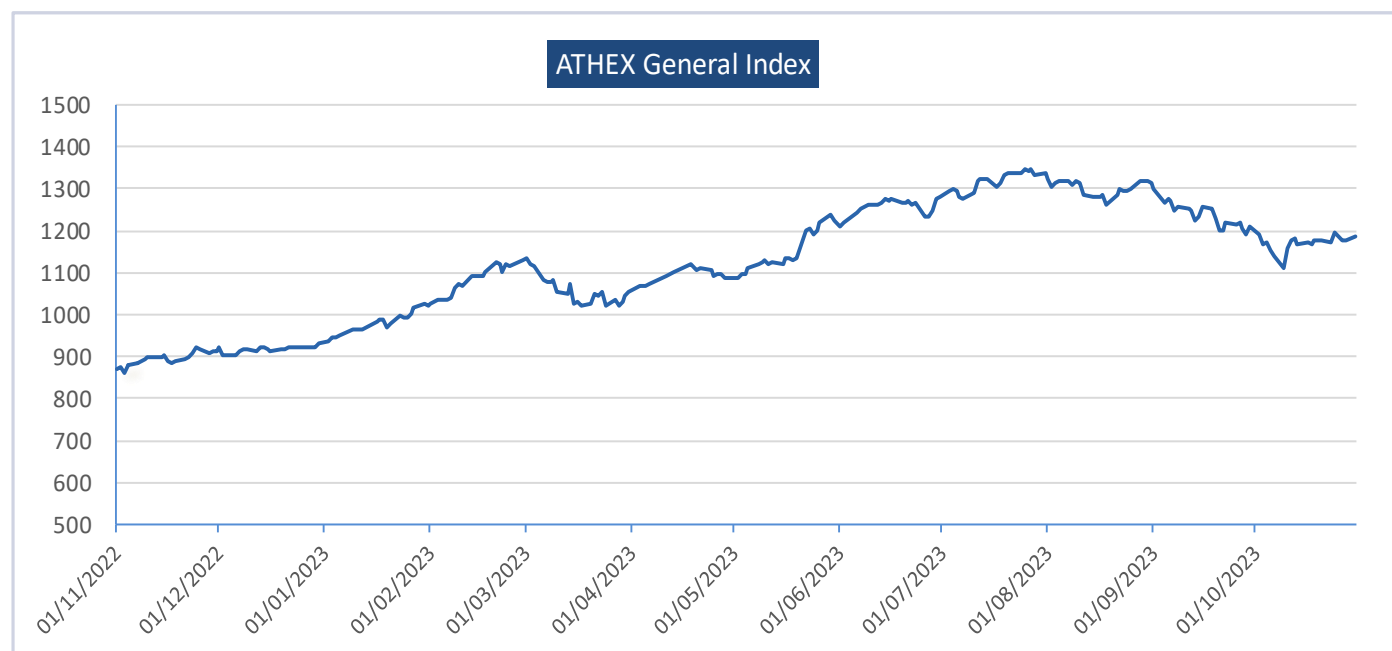

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	129,050	0,31	0,32	-1,10
BOBL	116,290	0,17	0,47	-0,06
SCHATZ	105,180	0,05	0,18	0,62
US LOND BOND	109,563	0,06	-3,71	-16,06
US 10YR	106,313	-0,10	-1,62	-8,96
US 5YR	104,594	-0,09	-0,73	-5,35
US 2YR	101,289	-0,04	-0,07	-2,93



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.185,22	0,55	-1,99	27,47
EURO STOXX 50 Price EUR	EC	4.042,87	0,71	-3,16	6,57
Deutsche Boerse AG German Stoc	GE	14.792,99	0,72	0,72	6,24
FTSE 100 Index	GB	7.354,10	0,86	0,86	-1,31
CAC 40 Index	FR	6.839,22	0,65	0,65	5,65
IBEX 35 Index	SP	9.014,20	1,08	1,08	9,54
FTSE MIB Index	IT	27.506,27	0,80	0,80	16,03
Dow Jones Industrial Average	US	32.417,59	-1,12	-1,12	-2,20
S&P 500 INDEX	US	4.117,37	-0,48	-0,48	7,24
NASDAQ Composite Index	US	12.643,01	0,38	0,38	20,80
Nikkei 225	JN	30.696,96	-0,95	-0,95	17,64

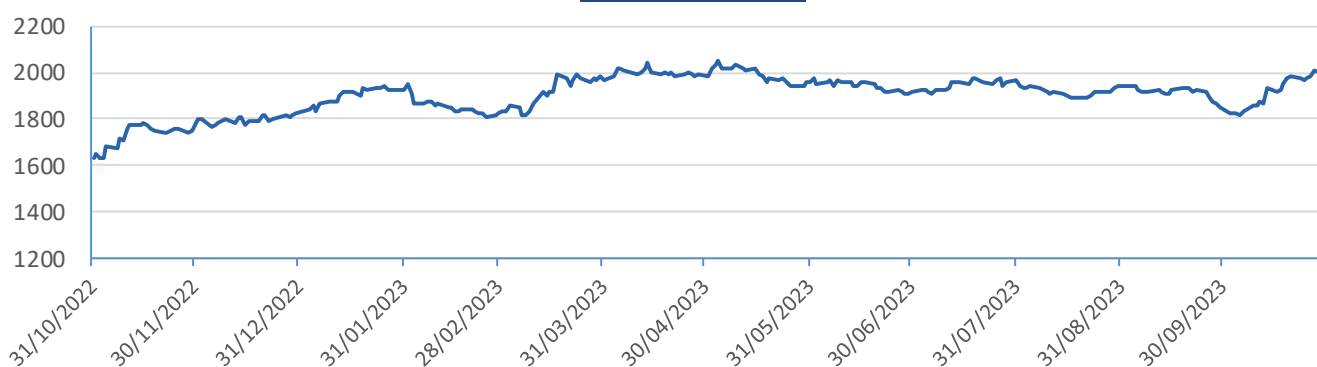


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.996,200	-0,51	9,20	9,44
Silver	23,166	0,20	10,08	-3,29
Palladium	1.136,750	1,08	-6,00	-36,59
Platinum	914,830	0,80	3,76	-14,84

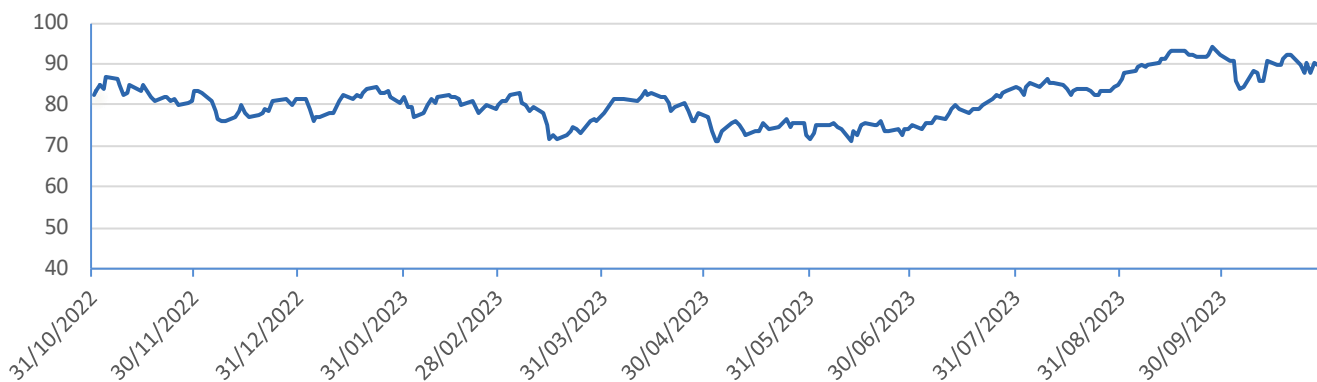
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	89,010	-1,62	-3,46	9,01
WTI Crude Oil	83,930	-1,88	-5,48	8,56
Natural Gas	3,351	-3,79	1,18	-31,29

Brent Crude Oil (Future)



**DISCLOSURES:**

This report has been produced by Public Debt Management Agency (PDMA) and the source used is **Bloomberg Finance L.P.** The information included in this report does not constitute the provision of investment advice and under no circumstances is it to be used or considered as an offer or an invitation to buy or sell or a solicitation of an offer or invitation to buy or sell or enter into any agreement with respect to any security, product or investment. No information or opinion contained in this report shall constitute any warranty as to the future performance of any financial instrument, credit, currency rate or other market or economic measure. Past performance is not necessarily a reliable guide to future performance. The final investment decision must be made by the investor and the responsibility for the investment must be taken by the investor.

Any data provided in this report has been obtained from sources believed to be reliable but has not been independently verified. Because of the possibility of error on the part of such sources, PDMA does not guarantee the accuracy, timeliness or usefulness of any information. Information contained in this report are subject to change without notice and there is no obligation to update the information and opinions contained in this report. The PDMA accepts no responsibility or liability as to the accuracy or completeness of the information contained in this report, or for any loss in general arising from any use of this report including investment decisions based on this report.

This report is not directed to, or intended for distribution to use or use by, any person or entity that is a citizen or resident of or located in any locality, state, country or other jurisdiction where such distribution, publication, availability or use would be contrary to any law, regulation or rule.

This report is protected under intellectual property laws and may not be altered, reproduced or redistributed, or passed on directly or indirectly, to any other party, in whole or in part, without the prior written consent of PDMA.