

DAILY MARKET REPORT

Tuesday, 31 October 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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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

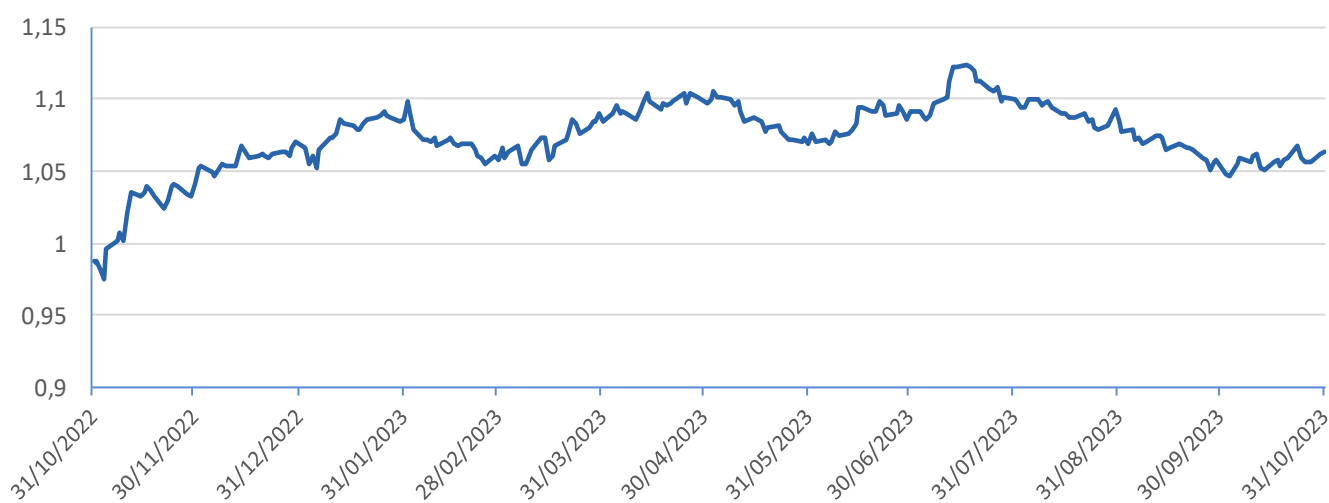
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,064	0,24	1,57	-0,60
EURGBP	0,874	-0,16	-0,16	1,33
EURJPY	160,090	-1,15	-1,15	-12,29
EURCHF	0,960	-0,28	-0,28	3,06
EURSEK	11,820	0,10	0,10	-5,58
EURNOK	11,876	-0,39	-0,39	-11,59
EURDKK	7,464	0,01	0,01	-0,37

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,218	0,07	0,75	0,79
USDJPY	150,455	-0,90	-0,39	-12,85
USDCHF	0,902	-0,03	1,77	2,46
USDSEK	11,108	0,33	-0,48	-6,12
USDNOK	11,161	-0,13	-2,71	-12,16
USDDKK	7,015	0,25	1,47	-0,96

EURUSD spot rate

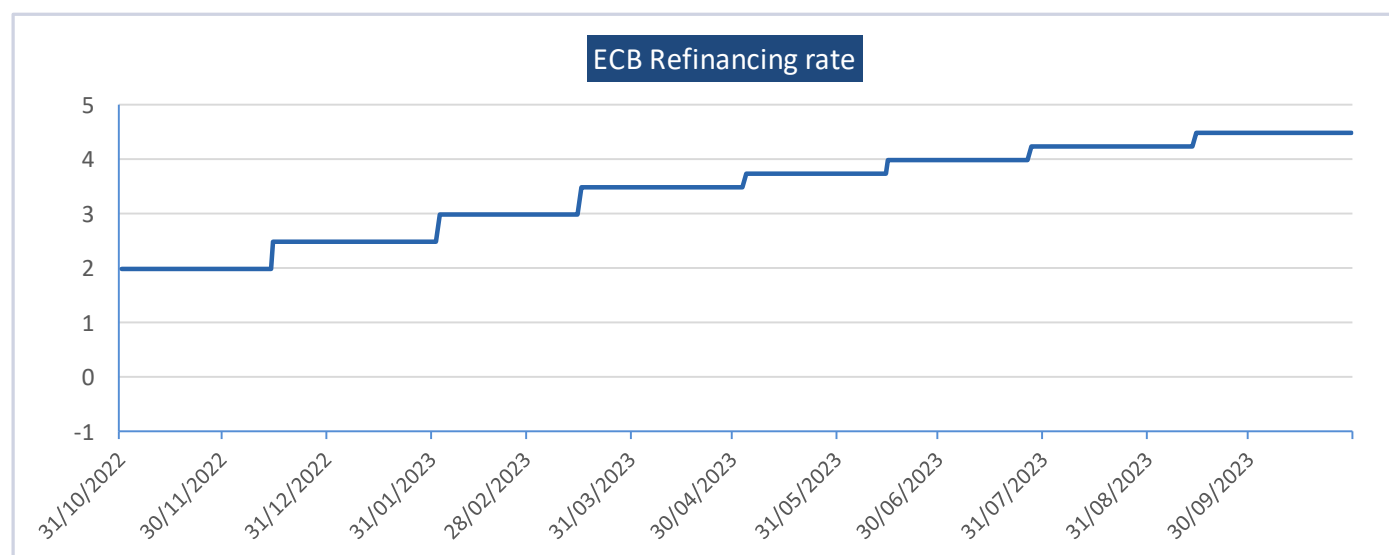




MONEY MARKET

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	30/10/2023	01/11/2023
USA	Fed Funds Target Rate Lower Bound	5,250	30/10/2023	01/11/2023
Japan	BOJ Policy Rate	-0,100	31/10/2023	19/12/2023
United Kingdom	BOE Official Rate	5,250	31/10/2023	02/11/2023

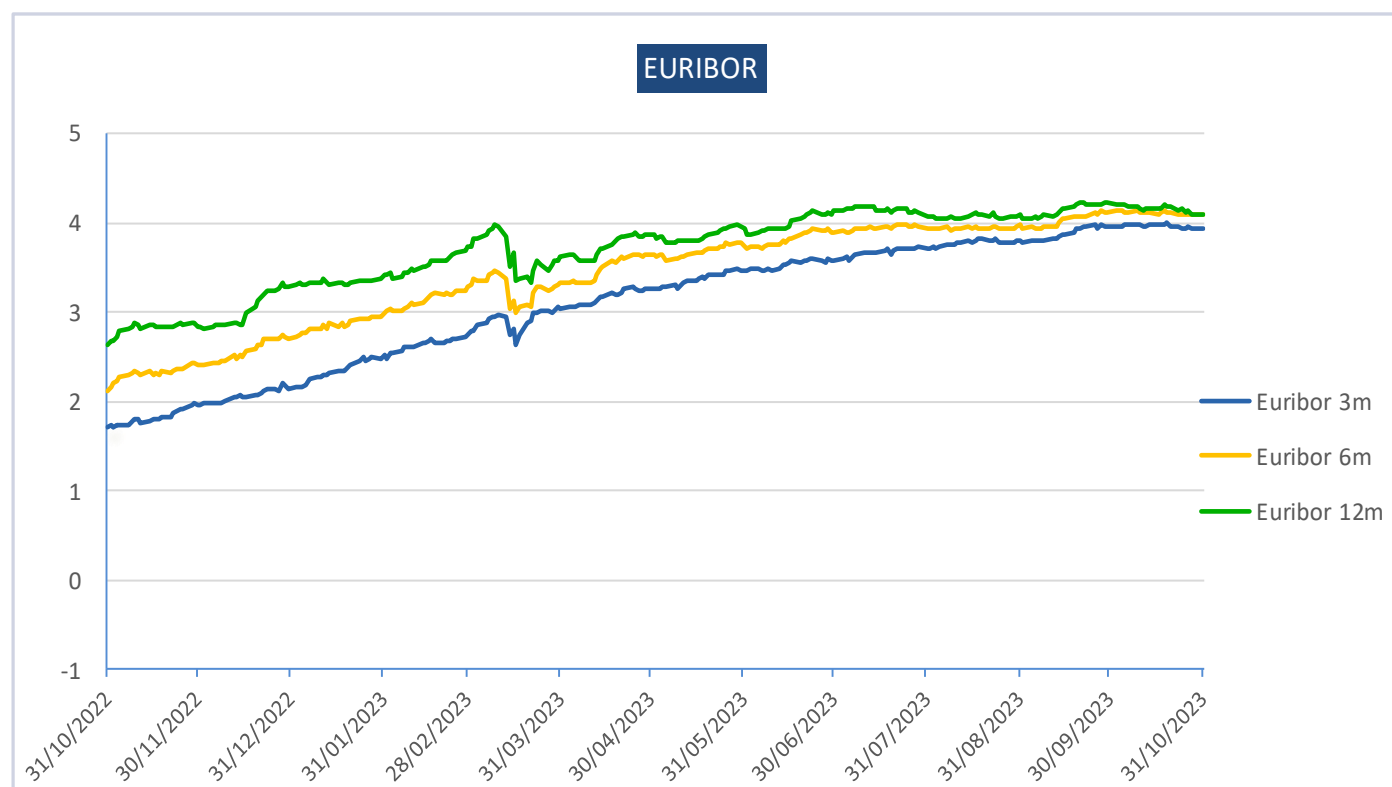


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,014	3,382	3,256	3,262	3,327	3,402	3,331	3,101
USD IRS	5,357	4,653	4,489	4,466	4,476	4,508	4,468	4,261
JPY IRS	0,154	0,473	0,701	0,921	1,161	1,469	1,681	1,780
GBP IRS	5,266	4,714	4,481	4,378	4,354	4,384	4,381	4,301



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,868	3,948	4,102	4,104
SOFR (USD)	5,320	5,377	5,434	5,359
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	100,048	3,327	1	-17	12
GGB 3-year	GR0114032577	0,000	12/02/2026	92,815	3,325	0	-28	-13
GGB 4-year	GR0118020685	2,000	22/04/2027	95,505	3,393	-1	-30	-41
GGB 5-year	GR0114033583	3,875	15/06/2028	101,238	3,576	0	-25	-2
GGB 6-year	GR0124035693	3,875	12/03/2029	101,176	3,626	-2	-34	-10
GGB 7-year	GR0124036709	1,500	18/06/2030	86,495	3,847	0	-22	-19
GGB 8-year	GR0124037715	0,750	18/06/2031	79,633	3,887	0	-23	-69
GGB 9-year	GR0124038721	1,750	18/06/2032	84,179	3,949	-2	0	-59
GGB 10-year	GR0124039737	4,250	15/06/2033	101,033	4,115	-2	0	-45
GGB 15-year	GR0128017747	4,375	18/07/2038	98,845	4,482	-2	-15	-29
GGB 20-year	GR0138015814	4,200	30/01/2042	95,002	4,610	-2	-16	42
GGB 30-year	GR0138017836	1,875	24/01/2052	58,416	4,507	-2	-23	4

HELLENIC REPUBLIC TREASURY BILLS

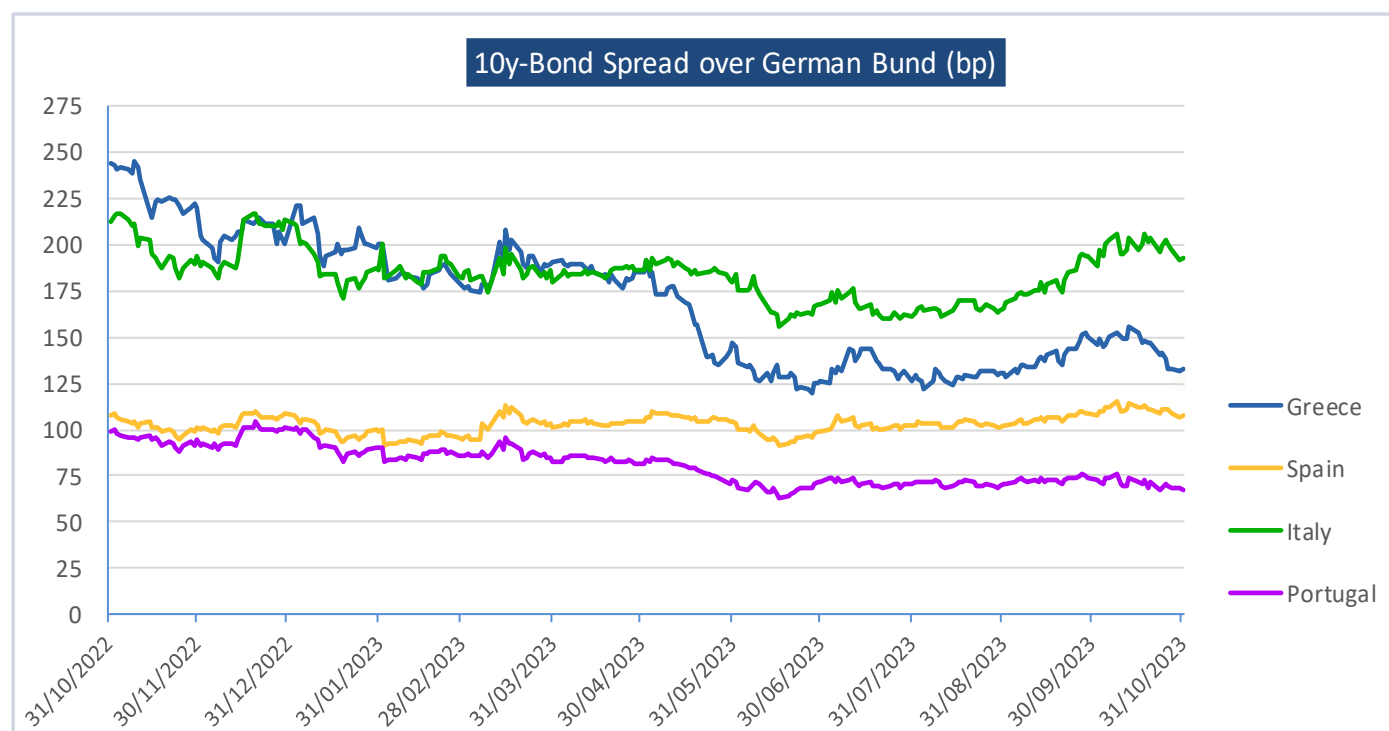
ISIN	Series	Maturity	Last price	Mid Yield
GR0000227331	13W	05/01/2024	99,307	3,928
GR0002252212	26W	26/04/2024	98,105	3,951
GR0004131570	52W	08/03/2024	98,889	3,185
GR0004132586	52W	07/06/2024	97,887	3,566
GR0004133592	52W	06/09/2024	96,855	3,784

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	93	133	147
SPAIN	13	26	21
ITALY	-47	-60	-55
PORTUGAL	52	66	56
FRANCE	51	72	77



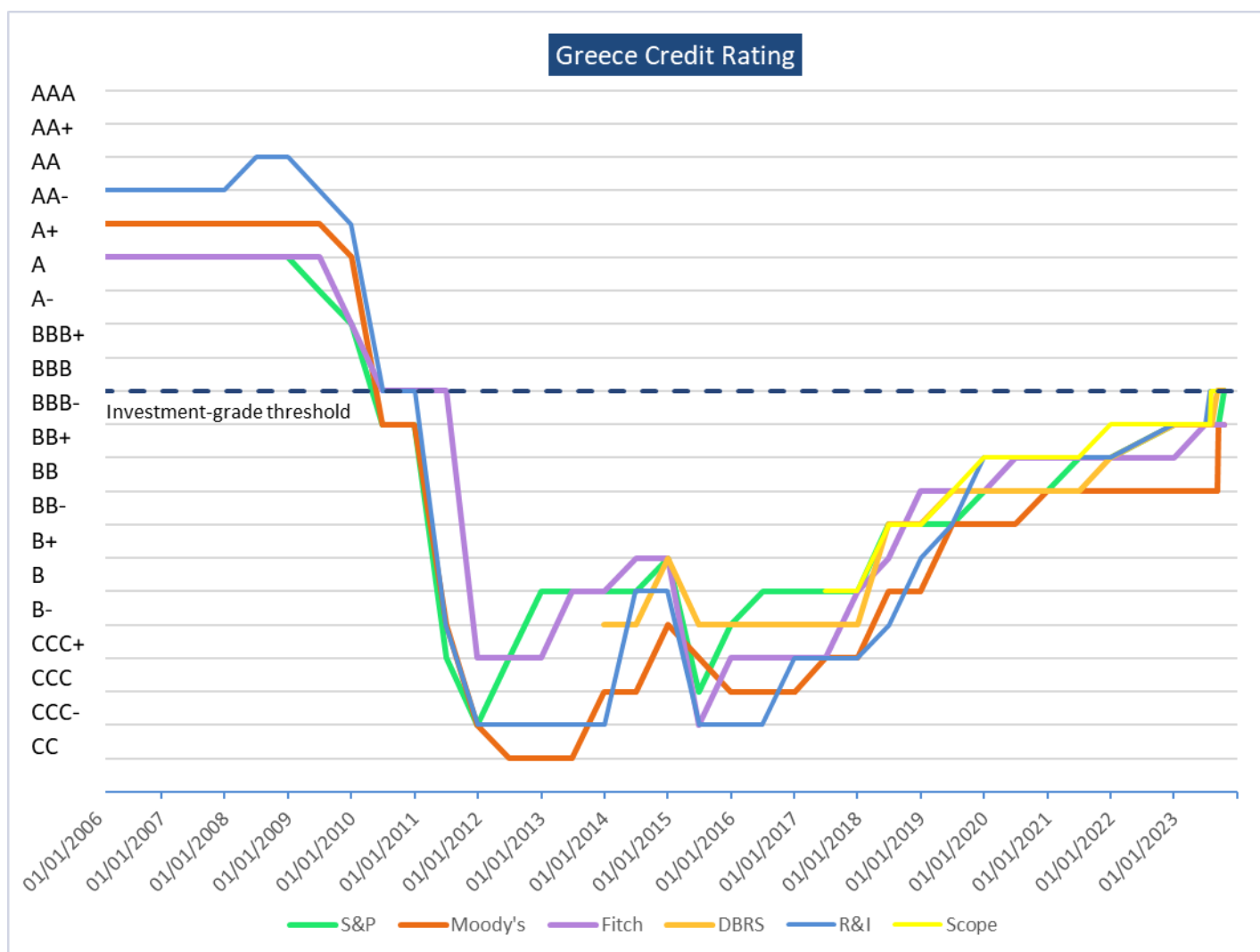
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	93	133	147
SPAIN	80	108	126
ITALY	140	193	202
PORTUGAL	41	67	91
FRANCE	42	61	70





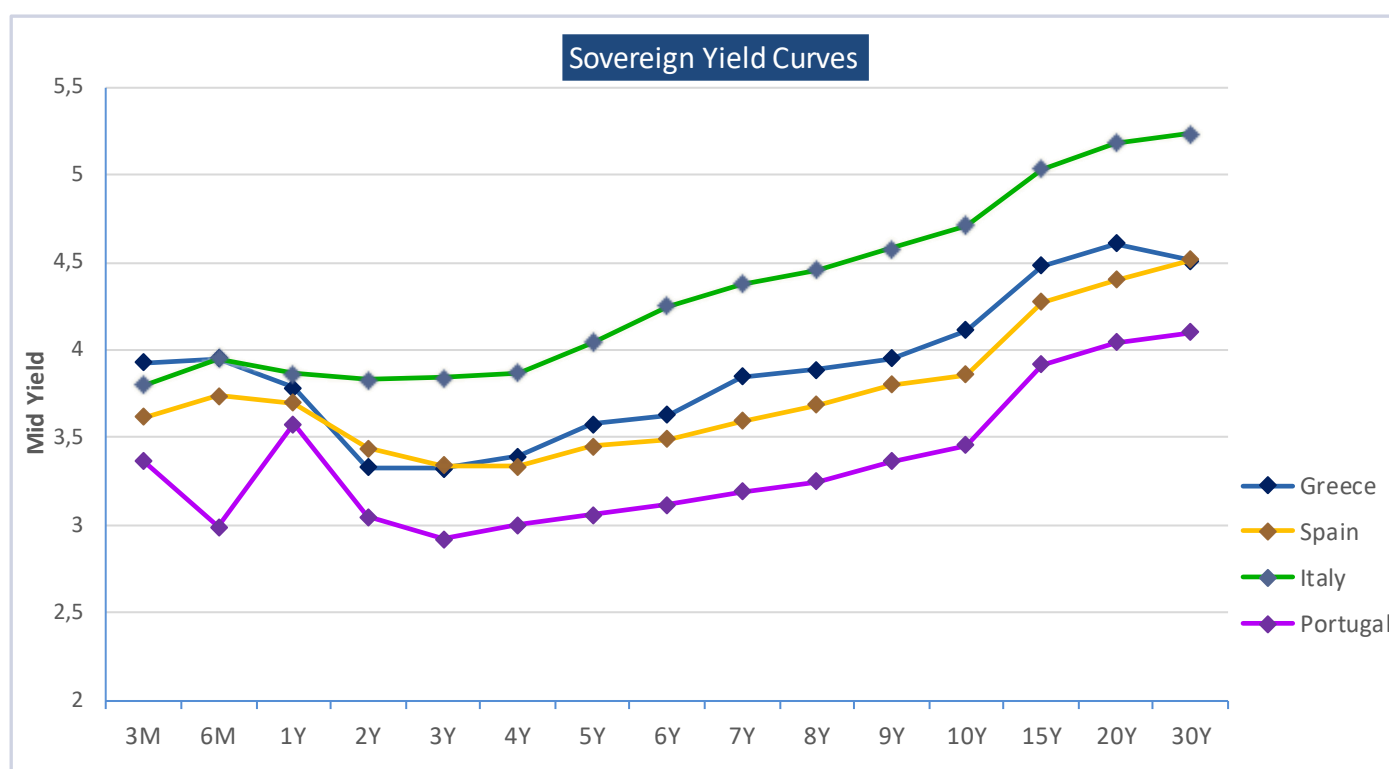
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BBB-	STABLE	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	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	3,928	3,951	3,784	3,576	4,115	4,482	4,610	4,507
SPAIN	3,618	3,741	3,700	3,450	3,860	4,276	4,398	4,517
ITALY	3,804	3,953	3,864	4,046	4,713	5,032	5,182	5,238
PORTUGAL	3,361	2,987	3,574	3,056	3,458	3,919	4,044	4,104
U.S.A	5,462	5,561	5,414	4,773	4,834	-	5,176	4,982
JAPAN	-0,150	-0,135	-0,019	0,453	0,940	1,423	1,711	1,863
U.K.	5,284	5,350	4,918	4,439	4,493	4,817	4,926	4,962

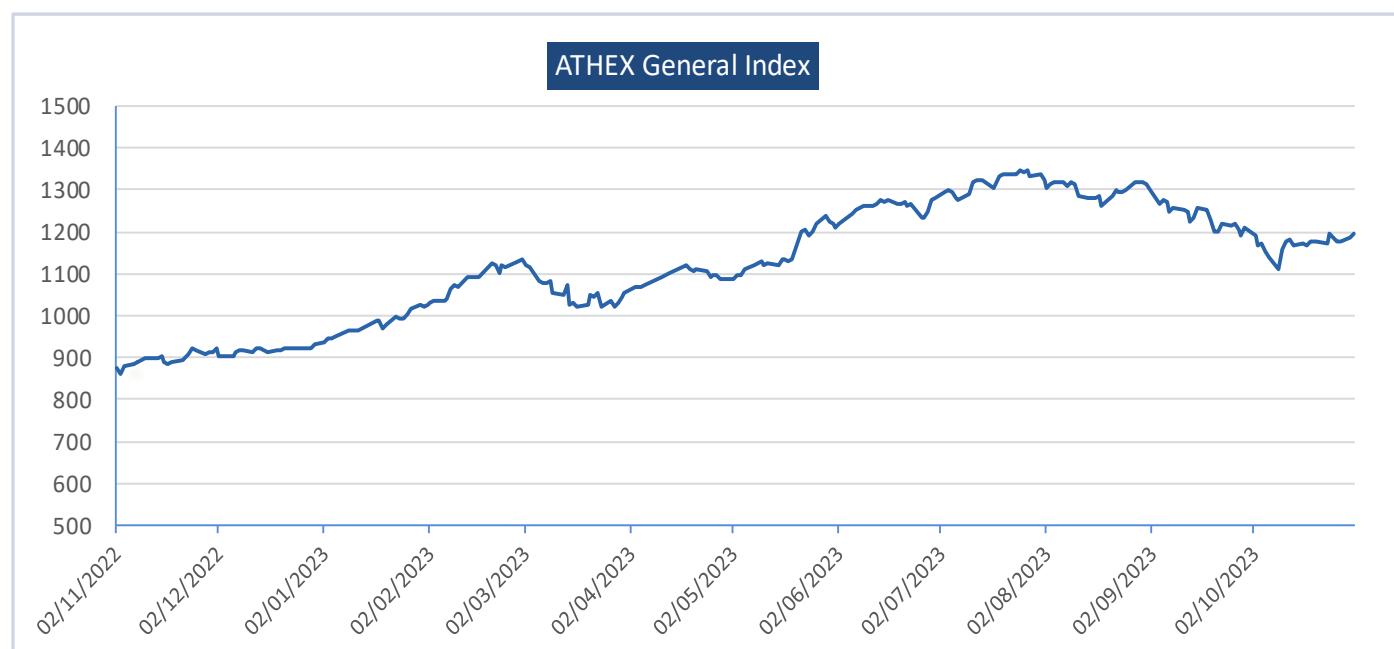

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	129,070	0,26	0,33	-1,09
BOBL	116,240	0,07	0,42	-0,10
SCHATZ	105,155	-0,00	0,16	0,59
US LOND BOND	109,875	0,54	-3,43	-15,82
US 10YR	106,422	0,19	-1,52	-8,87
US 5YR	104,656	0,10	-0,67	-5,30
US 2YR	101,293	0,02	-0,06	-2,93



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.194,81	0,71	-1,20	28,50
EURO STOXX 50 Price EUR	EC	4.050,83	0,56	-2,97	6,78
Deutsche Boerse AG German Stoc	GE	14.763,21	0,32	0,32	6,03
FTSE 100 Index	GB	7.360,02	0,45	0,45	-1,23
CAC 40 Index	FR	6.865,32	0,59	0,59	6,05
IBEX 35 Index	SP	9.038,60	0,27	0,27	9,84
FTSE MIB Index	IT	27.601,71	0,96	0,96	16,43
Dow Jones Industrial Average	US	32.928,96	1,58	1,58	-0,66
S&P 500 INDEX	US	4.166,82	1,20	1,20	8,53
NASDAQ Composite Index	US	12.789,48	1,16	1,16	22,19
Nikkei 225	JN	30.858,85	0,53	0,53	18,26

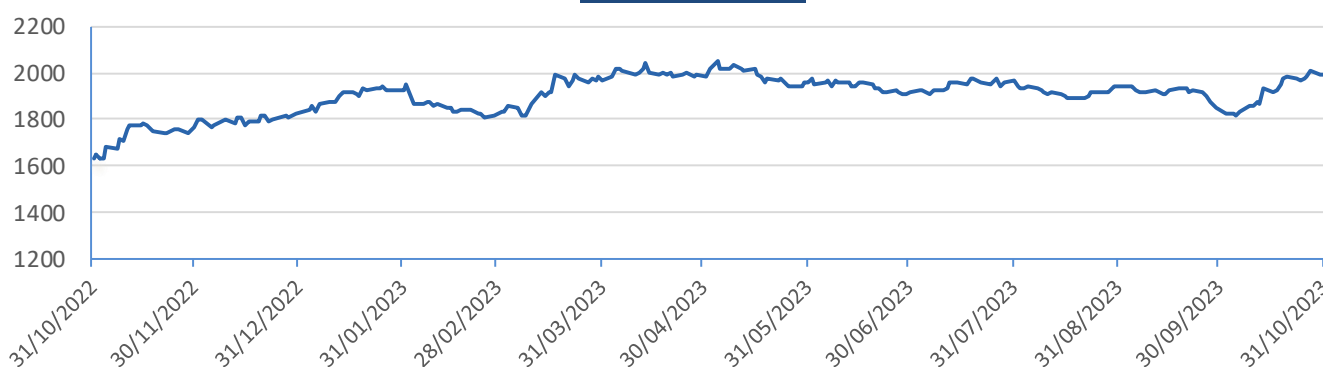


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.997,010	0,05	9,24	9,48
Silver	23,248	-0,38	10,47	-2,95
Palladium	1.131,640	0,18	-6,42	-36,87
Platinum	937,950	0,24	6,38	-12,69

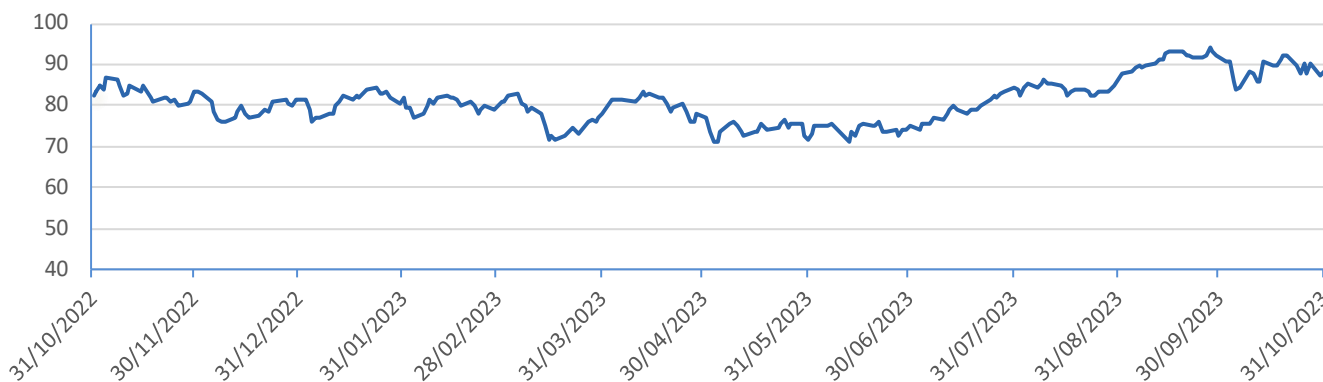
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	88,250	0,91	-4,28	8,08
WTI Crude Oil	82,940	0,77	-6,60	7,28
Natural Gas	3,392	1,19	2,42	-30,45

Brent Crude Oil (Future)



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