

DAILY MARKET REPORT

Wednesday, 15 November 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

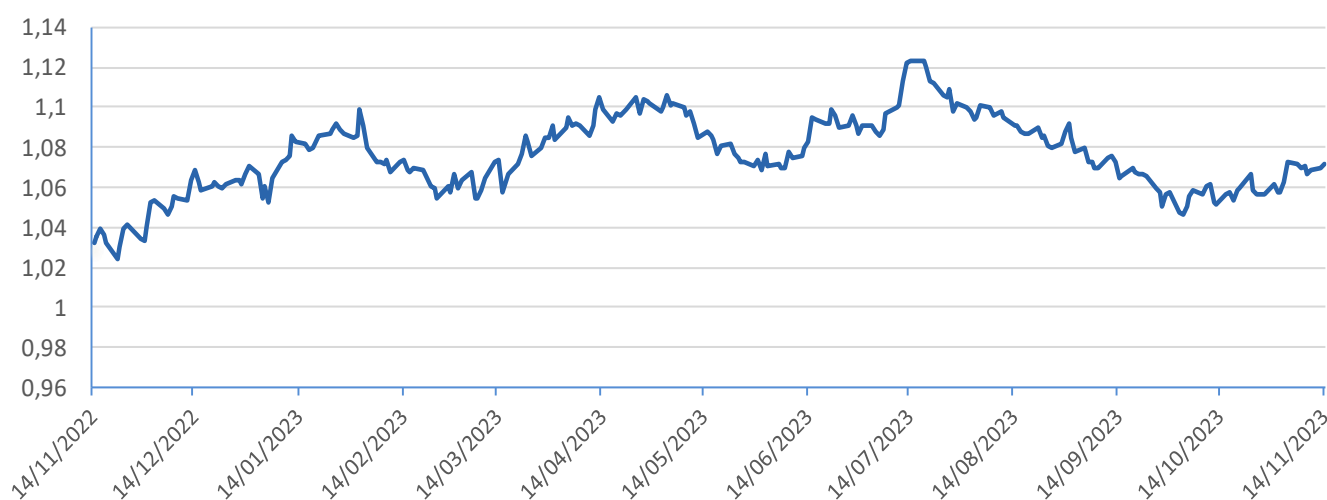
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,086	-0,21	2,80	1,41
EURGBP	0,871	-0,10	-0,10	1,61
EURJPY	163,320	0,17	0,17	-14,03
EURCHF	0,965	0,24	0,24	2,55
EURSEK	11,472	0,44	0,44	-2,72
EURNOK	11,793	0,35	0,35	-10,97
EURDKK	7,459	0,01	0,01	-0,29

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,246	-0,31	1,99	3,12
USDJPY	150,455	-0,05	-0,62	-12,85
USDCHF	0,889	0,02	1,25	4,00
USDSEK	10,568	0,23	3,31	-1,32
USDNOK	10,864	0,17	0,53	-9,75
USDDKK	6,871	-0,21	2,81	1,11

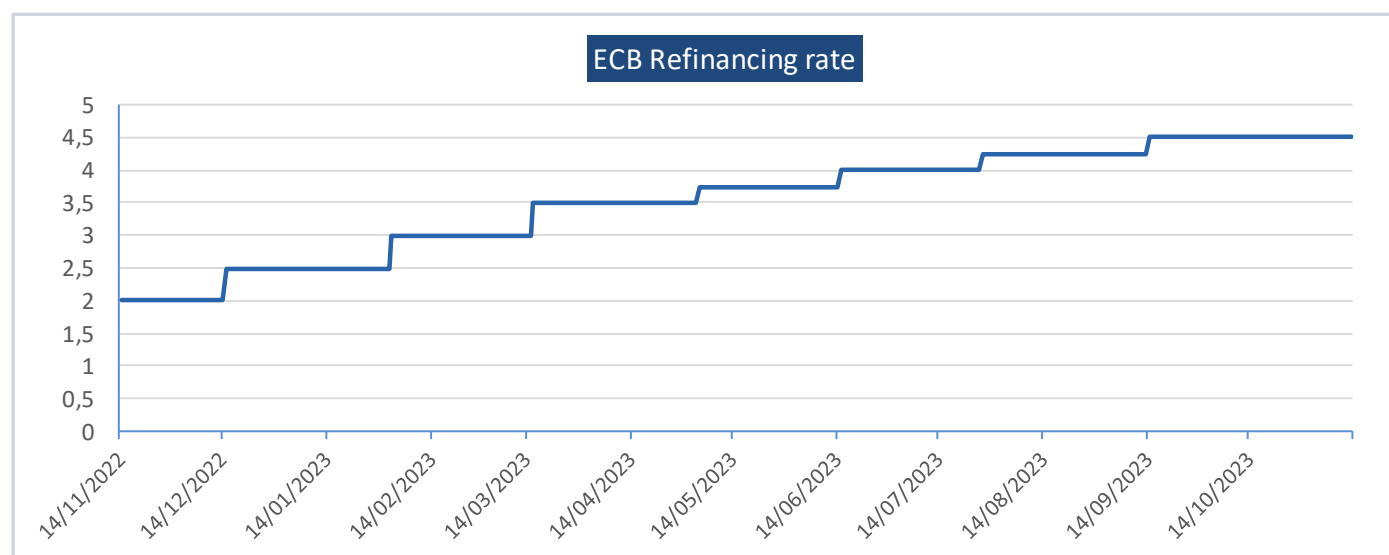
EURUSD spot rate



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	14/11/2023	13/12/2023
USA	Fed Funds Target Rate Lower Bound	5,250	14/11/2023	13/12/2023
Japan	BOJ Policy Rate	-0,100	14/11/2023	19/12/2023
United Kingdom	BOE Official Rate	5,250	15/11/2023	14/12/2023

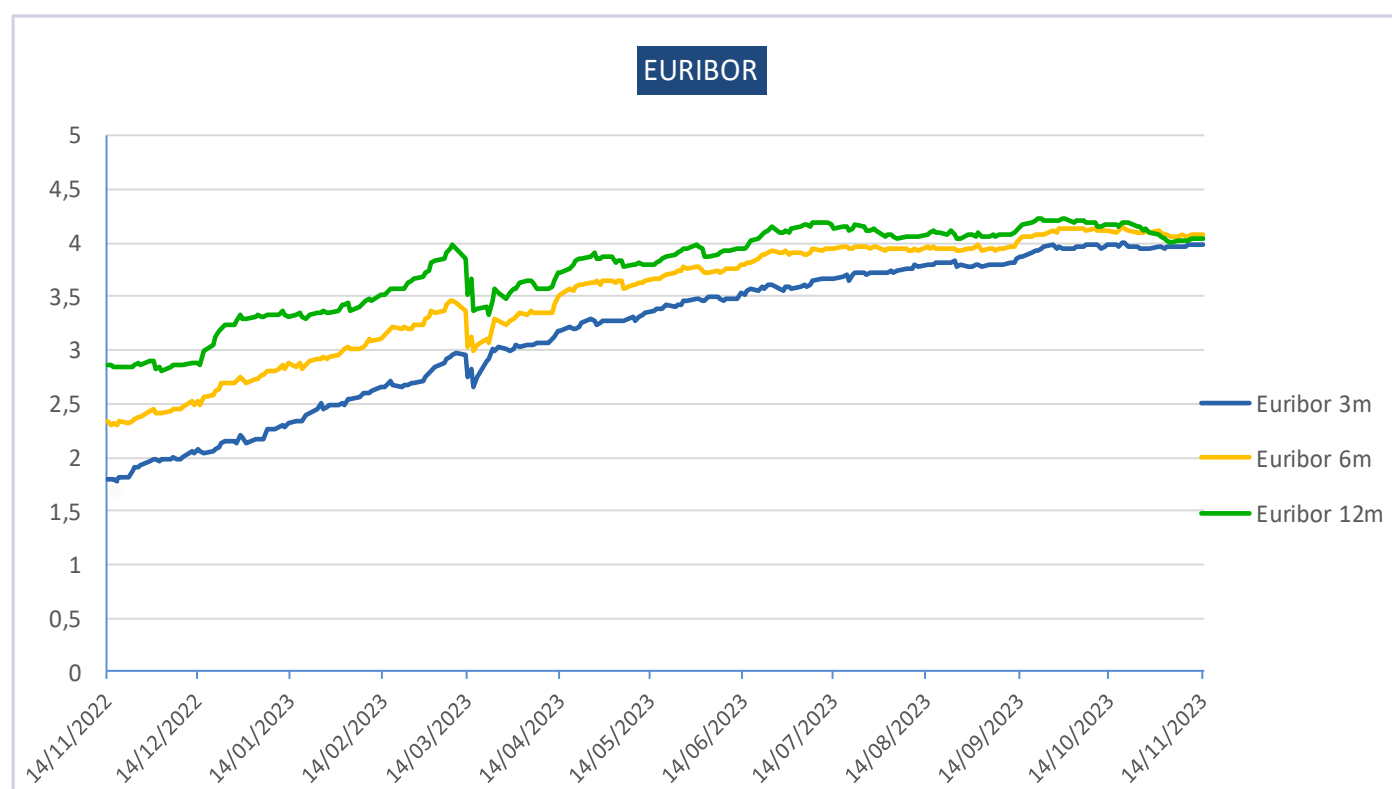


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	3,963	3,246	3,068	3,036	3,064	3,124	3,053	2,824
USD IRS	5,200	4,379	4,159	4,112	4,114	4,161	4,138	3,957
JPY IRS	0,138	0,426	0,620	0,799	1,018	1,304	1,506	1,614
GBP IRS	5,151	4,467	4,180	4,045	3,994	4,010	3,998	3,909



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,819	4,002	4,085	4,040
SOFR (USD)	5,330	5,390	5,435	5,348
SONIA (GBP)	5,200	5,242	5,273	5,200
SARON (CHF)	1,702	1,770	1,520	2,120
TORF (JPY)	-0,019	-0,010	0,016	




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	100,183	3,215	-2	-20	1
GGB 3-year	GR0114032577	0,000	12/02/2026	93,375	3,110	-3	-41	-34
GGB 4-year	GR0118020685	2,000	22/04/2027	96,451	3,105	-2	-52	-70
GGB 5-year	GR0114033583	3,875	15/06/2028	102,353	3,309	-5	-43	-29
GGB 6-year	GR0124035693	3,875	12/03/2029	102,438	3,364	-3	-43	-36
GGB 7-year	GR0124036709	1,500	18/06/2030	87,862	3,602	-2	-37	-43
GGB 8-year	GR0124037715	0,750	18/06/2031	81,314	3,610	-2	-39	-97
GGB 9-year	GR0124038721	1,750	18/06/2032	86,135	3,660	-2	0	-88
GGB 10-year	GR0124039737	4,250	15/06/2033	103,233	3,838	-5	0	-73
GGB 15-year	GR0128017747	4,375	18/07/2038	101,295	4,253	-4	-34	-52
GGB 20-year	GR0138015814	4,200	30/01/2042	96,978	4,444	-1	-25	25
GGB 30-year	GR0138017836	1,875	24/01/2052	61,400	4,250	-4	-39	-22

HELLENIC REPUBLIC TREASURY BILLS

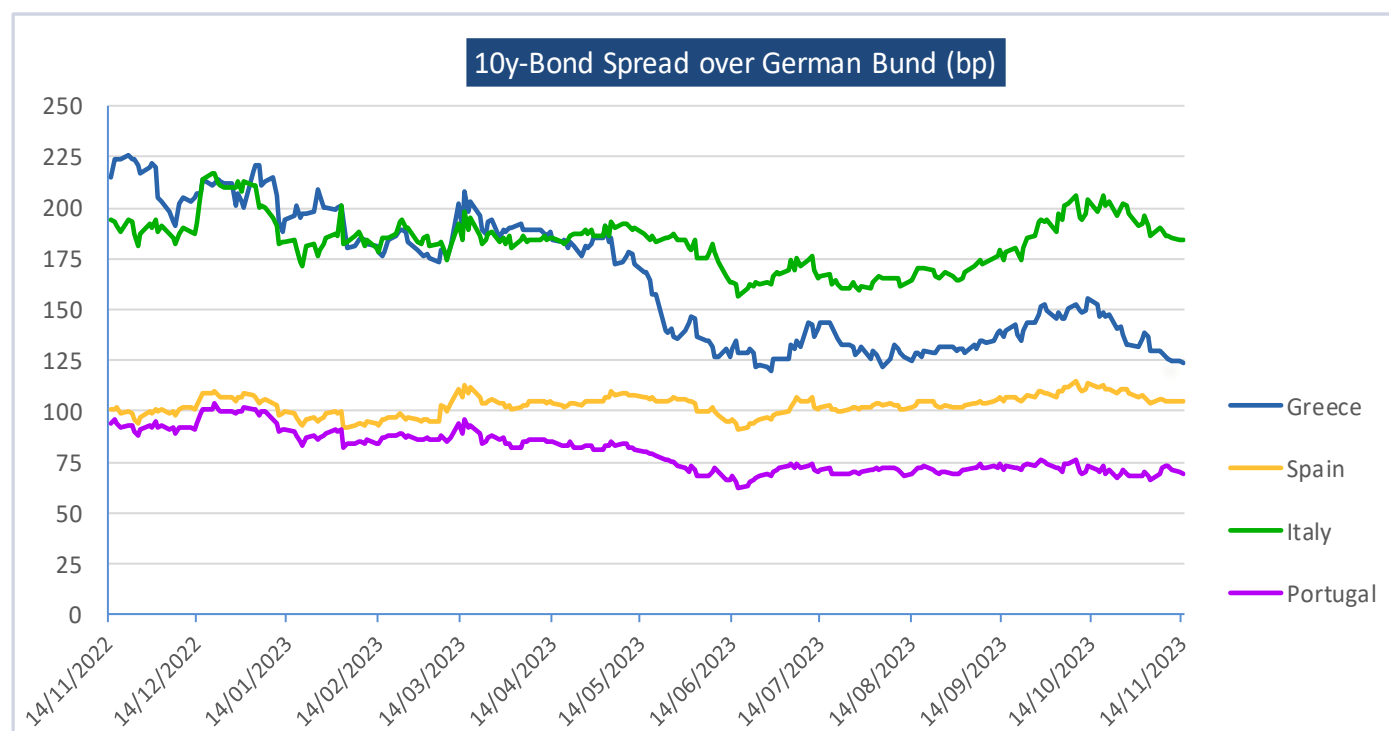
ISIN	Series	Maturity	Last price	Mid Yield
GR0000228347	13W	02/02/2024	99,161	3,958
GR0002252212	26W	26/04/2024	98,285	3,902
GR0004131570	52W	08/03/2024	99,010	3,216
GR0004132586	52W	07/06/2024	97,967	3,681
GR0004133592	52W	06/09/2024	97,036	3,740

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	77	126	146
SPAIN	5	23	25
ITALY	-51	-53	-41
PORTUGAL	39	59	54
FRANCE	40	70	83



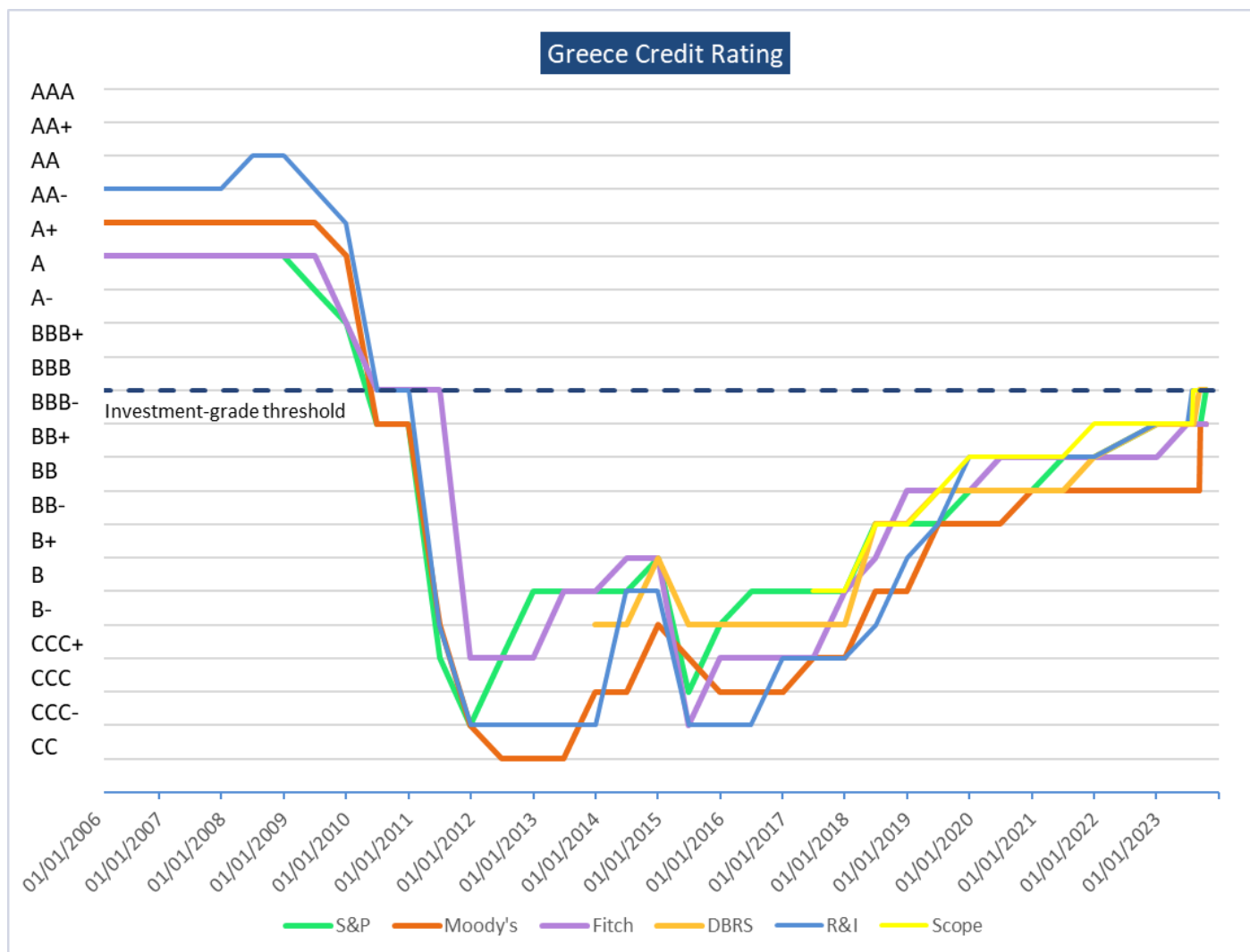
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	77	126	146
SPAIN	73	103	121
ITALY	129	179	186
PORTUGAL	38	67	92
FRANCE	37	55	63





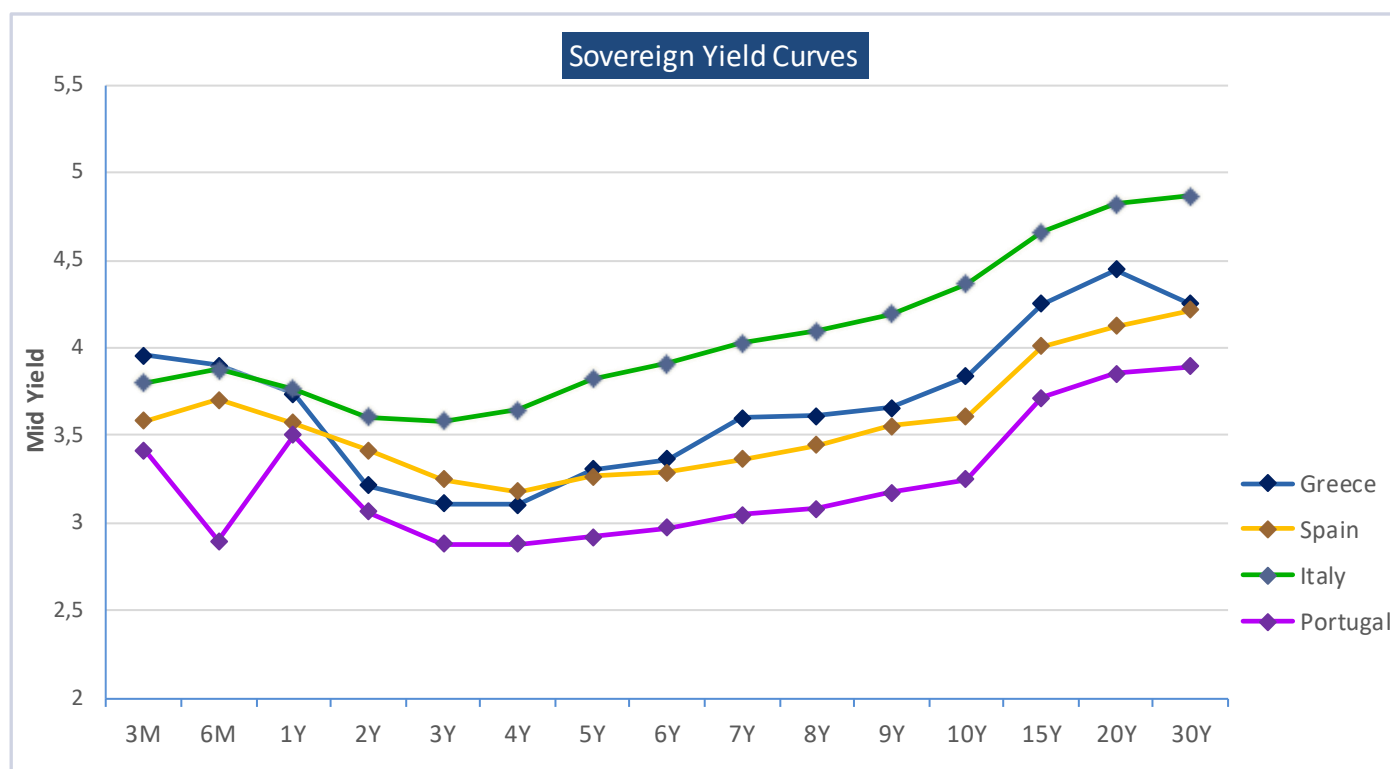
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BBB-	STABLE	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE	A	STABLE	A-	STABLE
ITALY	BBBu	STABLE	Baa3u	NEG	BBBu	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	3,958	3,902	3,740	3,309	3,838	4,253	4,444	4,250
SPAIN	3,580	3,704	3,572	3,264	3,605	4,006	4,123	4,214
ITALY	3,799	3,875	3,766	3,823	4,365	4,662	4,819	4,865
PORTUGAL	3,417	2,898	3,500	2,919	3,249	3,712	3,856	3,894
U.S.A	5,398	5,423	5,244	4,436	4,449	-	4,819	4,626
JAPAN	-0,194	-0,132	-0,084	0,354	0,796	1,231	1,505	1,702
U.K.	5,269	5,324	4,929	4,163	4,147	4,462	4,561	4,589

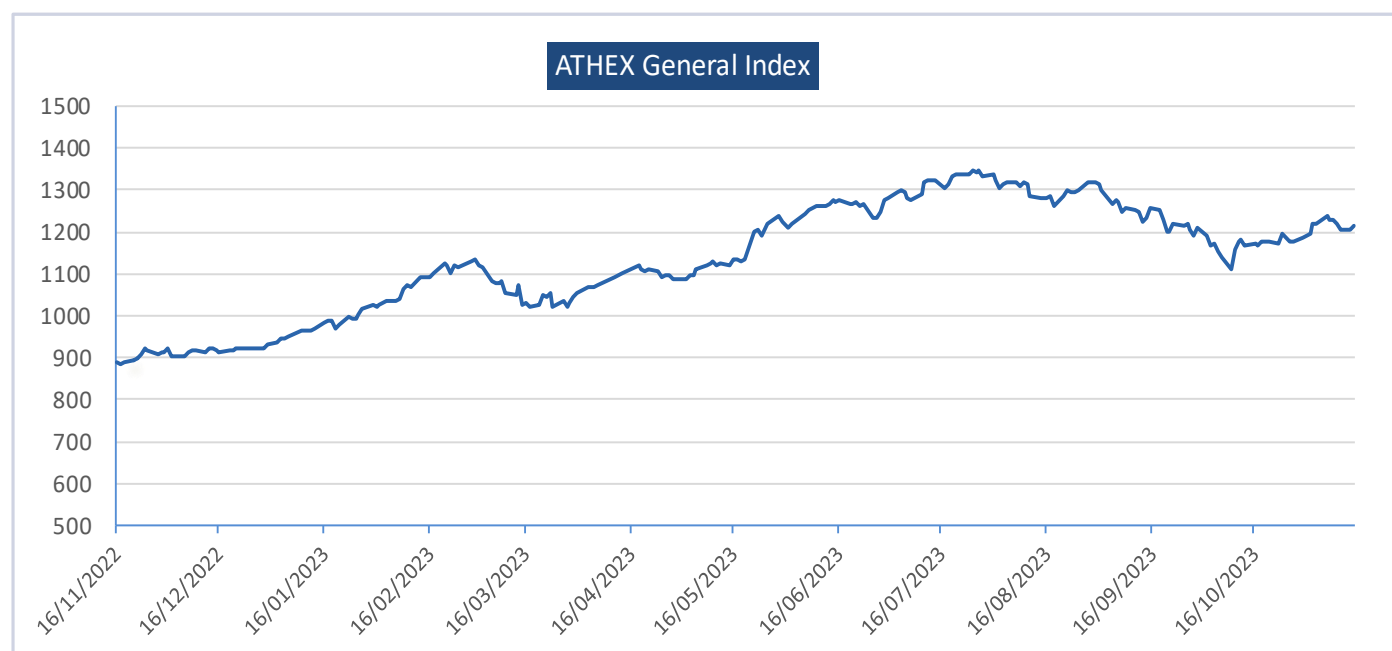

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	131,180	0,23	1,28	0,54
BOBL	116,820	0,09	0,57	0,40
SCHATZ	105,130	0,01	0,04	0,57
US LOND BOND	115,406	-0,03	2,33	-11,59
US 10YR	108,844	-0,06	1,04	-6,80
US 5YR	105,953	-0,06	0,74	-4,12
US 2YR	101,625	-0,04	0,29	-2,61



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.236,63	0,11	5,73	33,00
EURO STOXX 50 Price EUR	EC	4.325,07	0,78	4,57	14,01
Deutsche Boerse AG German Stoc	GE	15.714,16	0,64	0,64	12,86
FTSE 100 Index	GB	7.527,15	1,16	1,16	1,01
CAC 40 Index	FR	7.243,33	0,80	0,80	11,89
IBEX 35 Index	SP	9.644,80	0,22	0,22	17,20
FTSE MIB Index	IT	29.532,91	0,64	0,64	24,57
Dow Jones Industrial Average	US	34.827,70	1,43	1,43	5,07
S&P 500 INDEX	US	4.495,70	1,91	1,91	17,09
NASDAQ Composite Index	US	14.094,38	2,37	2,37	34,66
Nikkei 225	JN	33.519,70	2,52	2,52	28,46

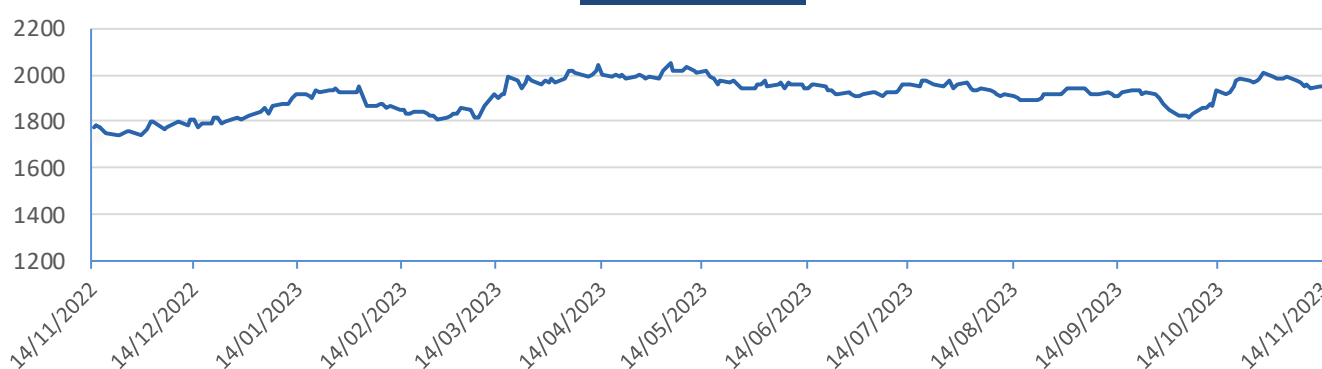


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.970,630	0,32	2,63	8,04
Silver	23,277	0,80	2,93	-2,83
Palladium	1.025,040	0,97	-10,90	-42,82
Platinum	890,380	0,08	-0,56	-17,12

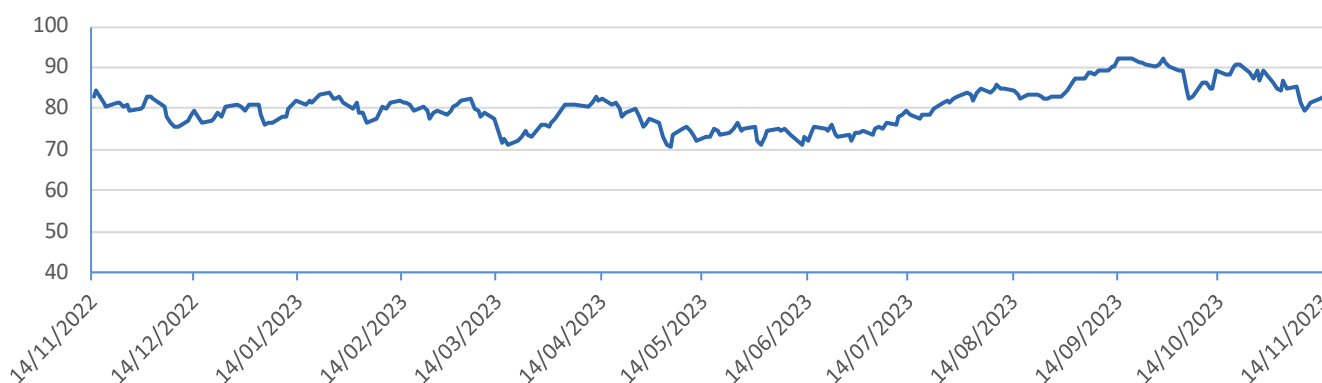
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	82,180	-0,35	-8,01	1,22
WTI Crude Oil	77,970	-0,37	-9,70	0,85
Natural Gas	3,136	0,97	-12,50	-35,70

Brent Crude Oil (Future)



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