

DAILY MARKET REPORT

Friday, 17 November 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

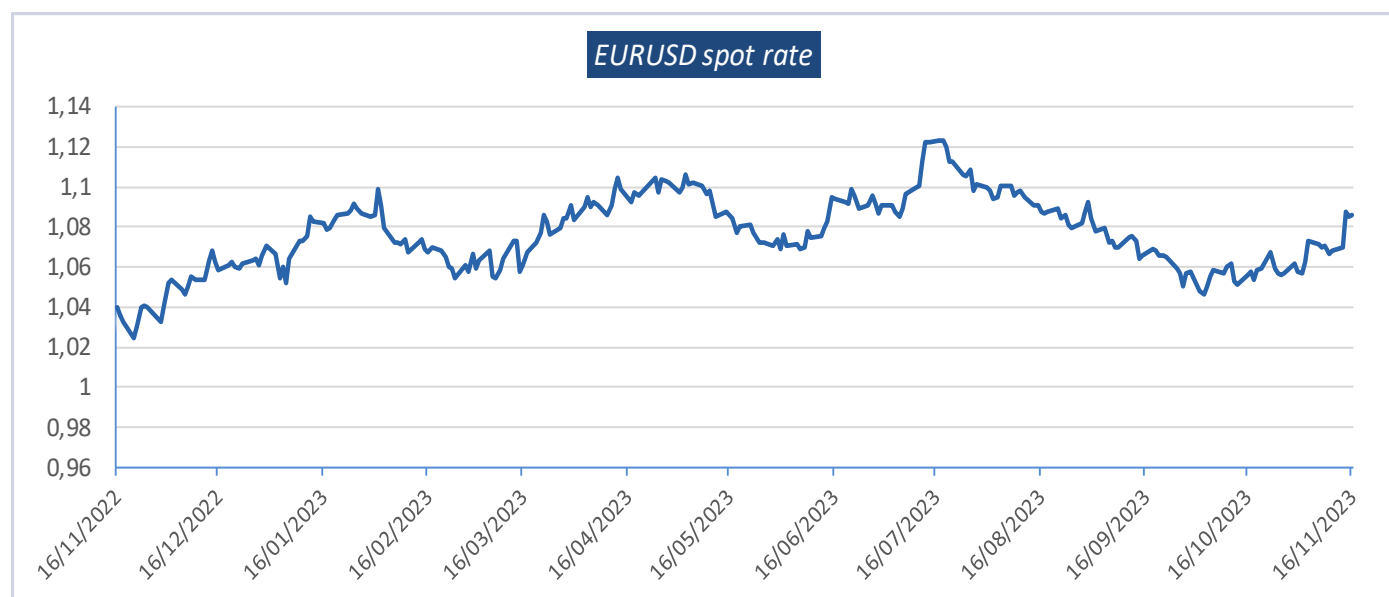
Sokratis Spithouris (spithouris@pdma.gr)
Stamatina Karavasili (skaravasili@pdma.gr)



FOREIGN EXCHANGE

SPOT RATES (base currency EUR)				
Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,087	0,16	2,76	1,53
EURGBP	0,875	-0,08	-0,08	1,20
EURJPY	162,360	0,75	0,75	-13,52
EURCHF	0,964	0,01	0,01	2,61
EURSEK	11,485	0,07	0,07	-2,82
EURNOK	11,813	0,50	0,50	-11,12
EURDKK	7,458	-0,00	-0,00	-0,29

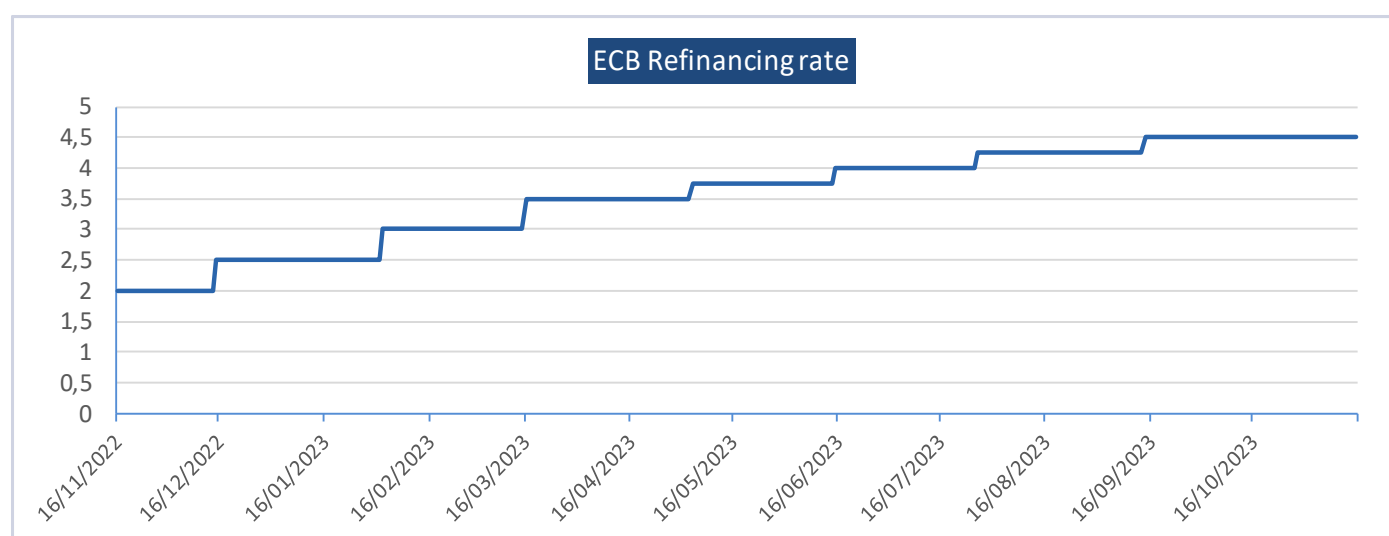
SPOT RATES (base currency USD)				
Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,242	0,08	1,98	2,82
USDJPY	149,375	0,90	0,29	-12,22
USDCHF	0,887	0,17	1,47	4,20
USDSEK	10,566	0,24	3,26	-1,30
USDNOK	10,868	0,62	0,78	-9,79
USDDKK	6,862	0,15	2,80	1,25



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	17/11/2023	13/12/2023
USA	Fed Funds Target Rate Lower Bound	5,250	17/11/2023	13/12/2023
Japan	BOJ Policy Rate	-0,100	16/11/2023	19/12/2023
United Kingdom	BOE Official Rate	5,250	17/11/2023	14/12/2023

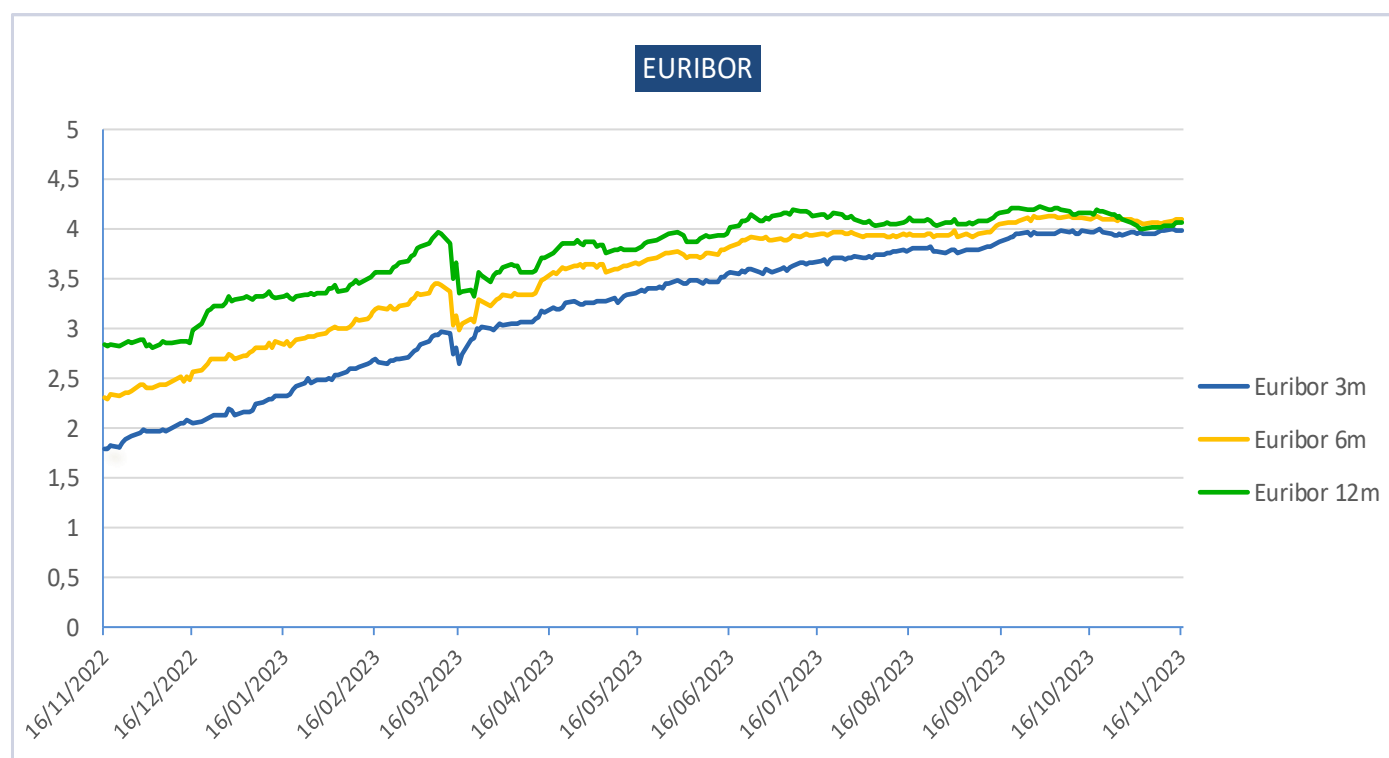


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	3,931	3,197	3,035	3,013	3,055	3,120	3,055	2,833
USD IRS	5,200	4,351	4,118	4,066	4,067	4,116	4,095	3,917
JPY IRS	0,116	0,391	0,575	0,748	0,961	1,251	1,457	1,571
GBP IRS	5,116	4,399	4,102	3,968	3,923	3,943	3,934	3,851



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,839	4,002	4,071	4,033
SOFR (USD)	5,333	5,367	5,363	5,201
SONIA (GBP)	5,198	5,229	5,250	5,151
SARON (CHF)	1,702	1,770	1,520	1,700
TORF (JPY)	-0,019	-0,016	0,005	




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	100,204	3,196	0	-30	-1
GGB 3-year	GR0114032577	0,000	12/02/2026	93,414	3,106	-1	-48	-35
GGB 4-year	GR0118020685	2,000	22/04/2027	96,469	3,102	-2	-58	-71
GGB 5-year	GR0114033583	3,875	15/06/2028	102,431	3,289	0	-54	-31
GGB 6-year	GR0124035693	3,875	12/03/2029	102,514	3,347	0	-53	-38
GGB 7-year	GR0124036709	1,500	18/06/2030	88,020	3,576	-1	-50	-46
GGB 8-year	GR0124037715	0,750	18/06/2031	81,375	3,603	-1	-49	-98
GGB 9-year	GR0124038721	1,750	18/06/2032	86,409	3,621	-1	0	-92
GGB 10-year	GR0124039737	4,250	15/06/2033	103,662	3,784	-4	0	-78
GGB 15-year	GR0128017747	4,375	18/07/2038	101,691	4,216	-3	-41	-56
GGB 20-year	GR0138015814	4,200	30/01/2042	98,588	4,313	-9	-41	12
GGB 30-year	GR0138017836	1,875	24/01/2052	62,405	4,167	-7	-52	-30

HELLENIC REPUBLIC TREASURY BILLS

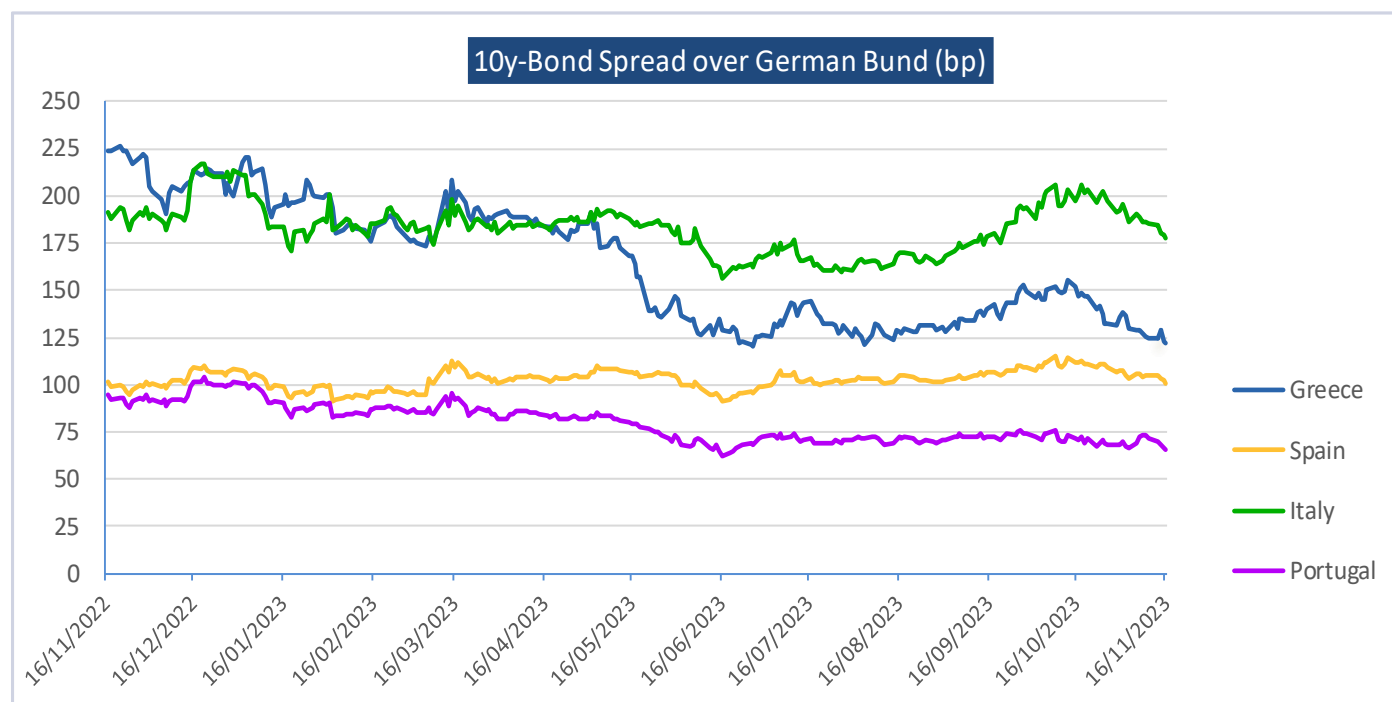
ISIN	Series	Maturity	Last price	Mid Yield
GR0000228347	13W	02/02/2024	99,208	3,939
GR0002252212	26W	26/04/2024	98,324	3,909
GR0004131570	52W	08/03/2024	99,044	3,217
GR0004132586	52W	07/06/2024	98,004	3,685
GR0004133592	52W	06/09/2024	97,066	3,752

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	80	123	144
SPAIN	10	23	25
ITALY	-44	-52	-39
PORTUGAL	44	60	55
FRANCE	43	66	80



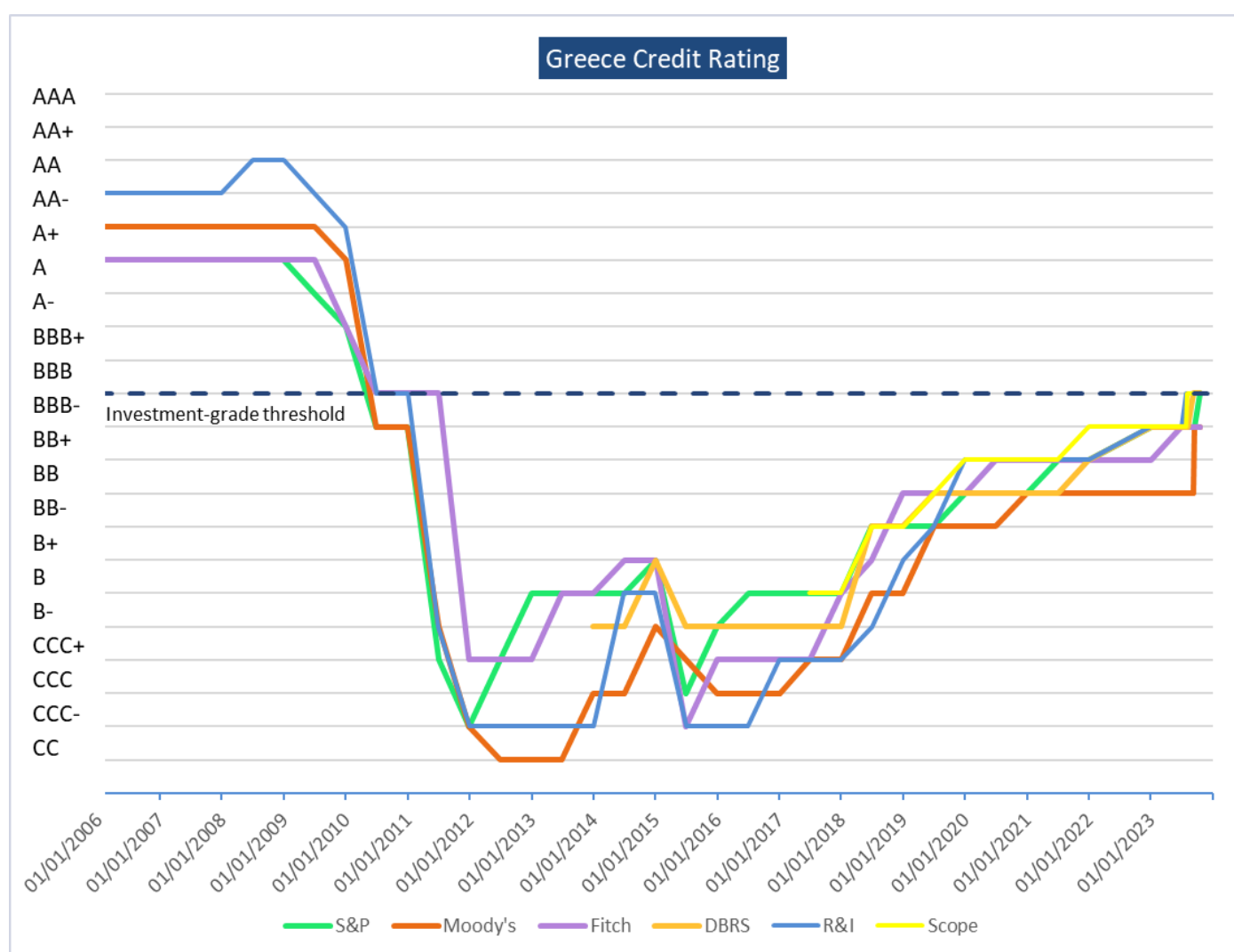
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	80	123	144
SPAIN	70	100	119
ITALY	124	175	183
PORTUGAL	37	63	89
FRANCE	38	57	64





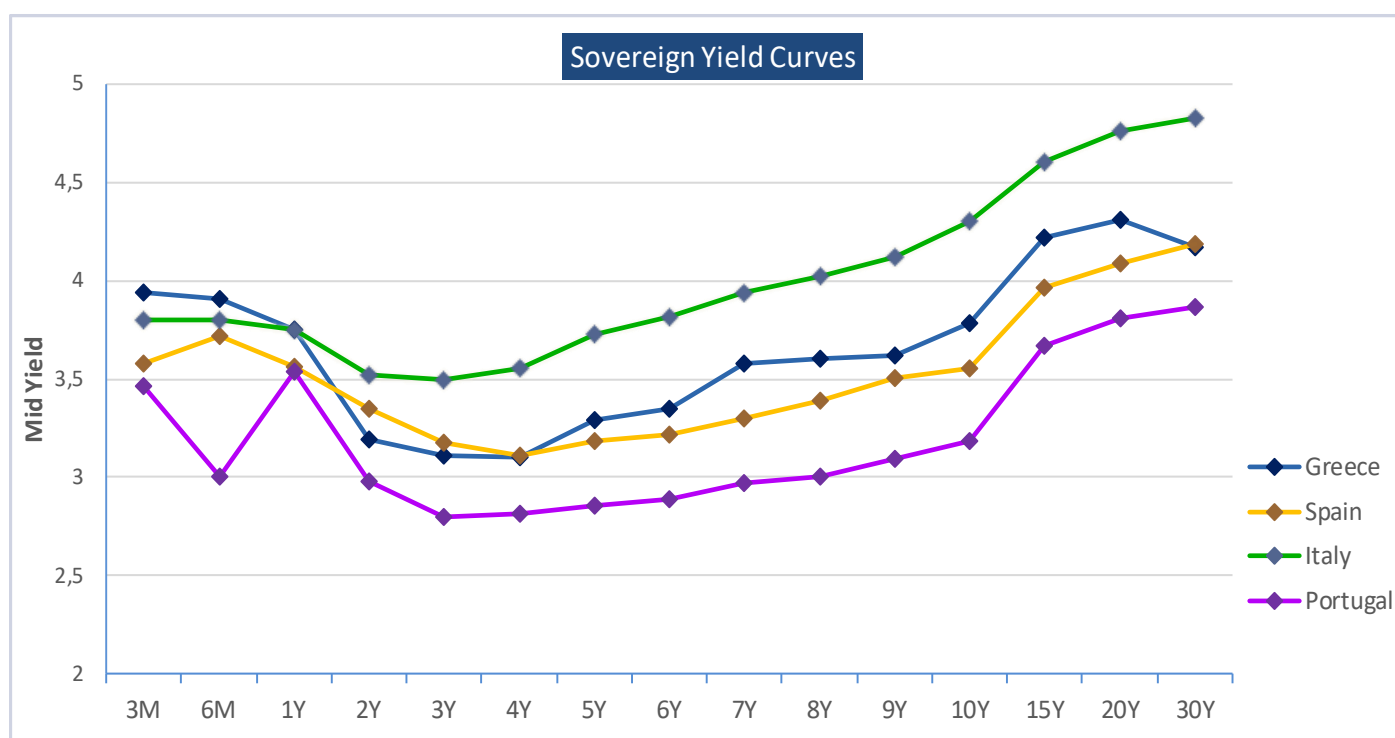
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BBB-	STABLE	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	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	3,939	3,909	3,752	3,290	3,784	4,216	4,313	4,167
SPAIN	3,581	3,719	3,559	3,187	3,555	3,968	4,086	4,184
ITALY	3,804	3,800	3,748	3,728	4,303	4,602	4,762	4,828
PORTUGAL	3,467	3,002	3,540	2,854	3,181	3,667	3,808	3,869
U.S.A	5,396	5,406	5,221	4,400	4,407	-	4,785	4,586
JAPAN	-0,185	-0,126	-0,099	0,324	0,751	1,183	1,467	1,677
U.K.	5,298	5,318	4,882	4,079	4,069	4,394	4,491	4,514

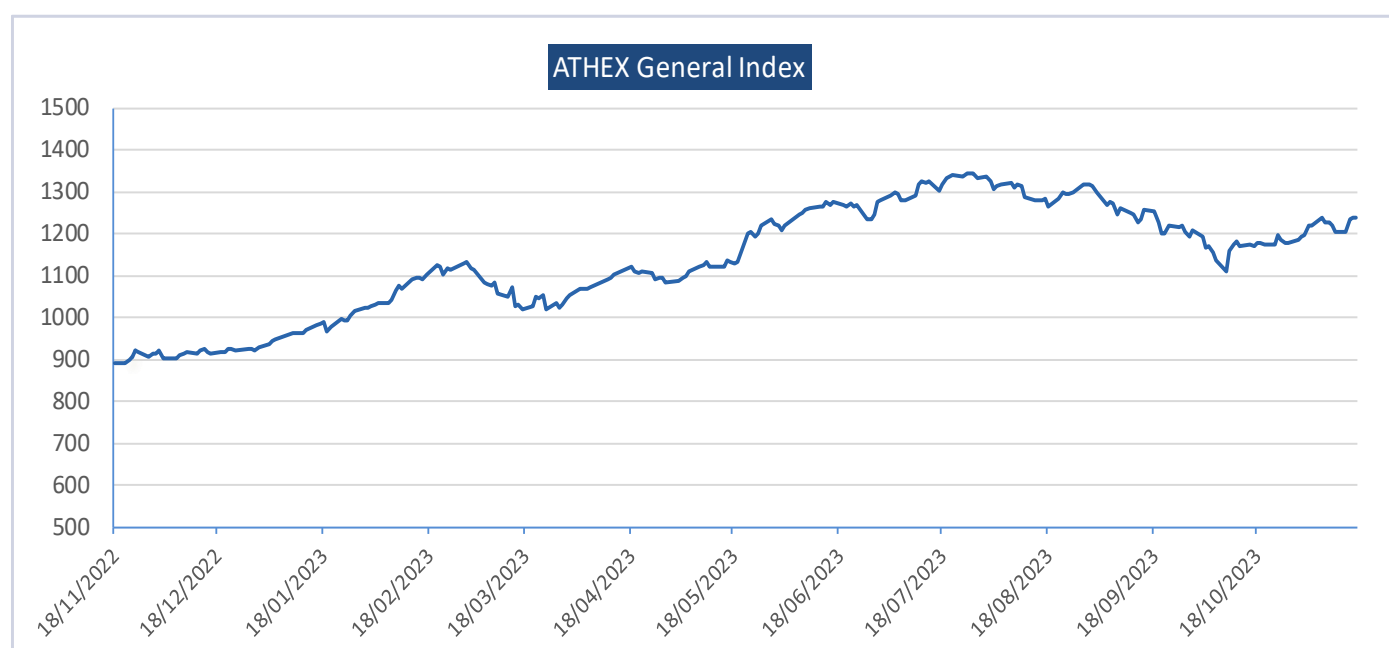

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	131,330	0,10	2,53	0,64
BOBL	117,040	0,05	1,35	0,58
SCHATZ	105,225	0,03	0,32	0,66
US LOND BOND	115,750	0,38	5,23	-11,32
US 10YR	109,047	0,17	2,66	-6,62
US 5YR	106,070	0,10	1,77	-4,02
US 2YR	101,633	0,02	0,60	-2,61



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.251,79	1,00	7,01	34,63
EURO STOXX 50 Price EUR	EC	4.336,96	0,80	4,45	14,32
Deutsche Boerse AG German Stoc	GE	15.921,18	0,85	0,85	14,35
FTSE 100 Index	GB	7.466,30	0,75	0,75	0,20
CAC 40 Index	FR	7.229,85	0,86	0,86	11,68
IBEX 35 Index	SP	9.728,50	0,63	0,63	18,22
FTSE MIB Index	IT	29.475,35	0,74	0,74	24,33
Dow Jones Industrial Average	US	34.945,47	-0,13	-0,13	5,42
S&P 500 INDEX	US	4.508,24	0,12	0,12	17,42
NASDAQ Composite Index	US	14.113,67	0,07	0,07	34,85
Nikkei 225	JN	33.585,20	0,48	0,48	28,71

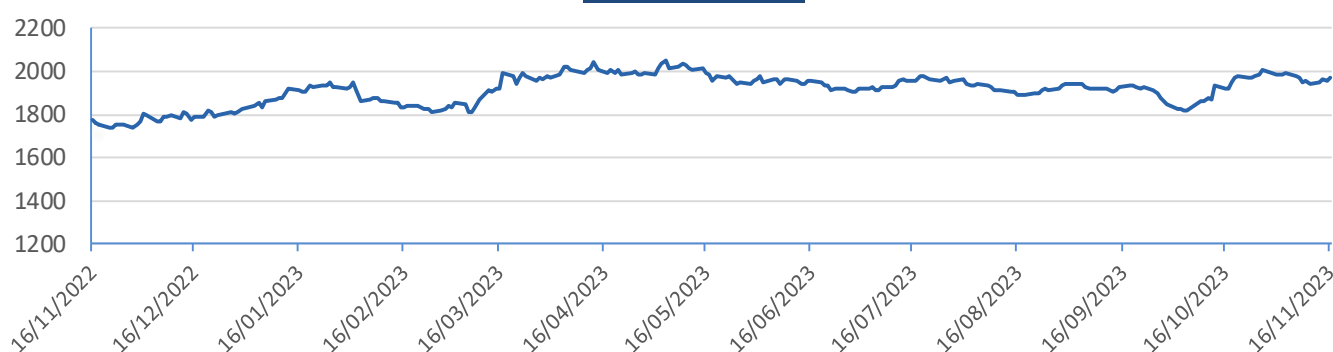


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.990,420	0,48	3,50	9,12
Silver	24,027	1,18	5,34	0,30
Palladium	1.060,230	2,10	-6,90	-40,86
Platinum	908,530	1,23	0,99	-15,43

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	78,550	1,46	-11,30	-3,25
WTI Crude Oil	73,850	1,30	-13,57	-4,48
Natural Gas	3,036	-0,85	-12,46	-37,75

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.