

DAILY MARKET REPORT

Monday, 20 November 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

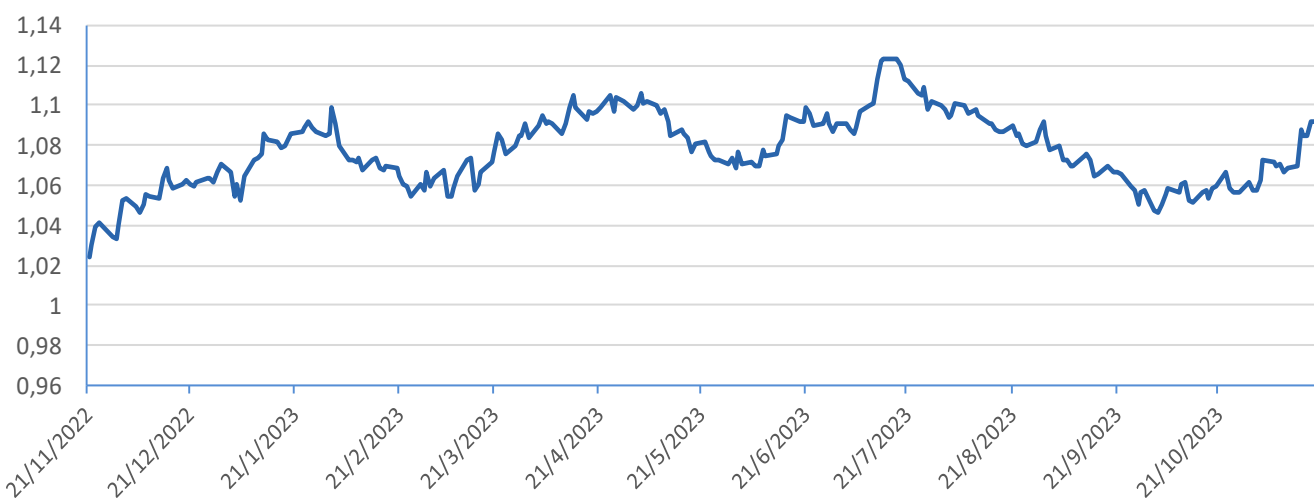
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,094	0,18	3,22	2,15
EURGBP	0,876	0,03	0,03	1,11
EURJPY	162,120	0,71	0,71	-13,39
EURCHF	0,966	0,06	0,06	2,47
EURSEK	11,453	0,24	0,24	-2,56
EURNOK	11,753	0,36	0,36	-10,67
EURDKK	7,456	0,01	0,01	-0,26

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,249	0,21	2,66	3,35
USDJPY	148,265	0,92	1,07	-11,57
USDCHF	0,883	0,28	1,01	4,68
USDSEK	10,474	0,43	4,80	-0,44
USDNOK	10,749	0,55	2,96	-8,79
USDDKK	6,819	0,22	3,29	1,88

EURUSD spot rate

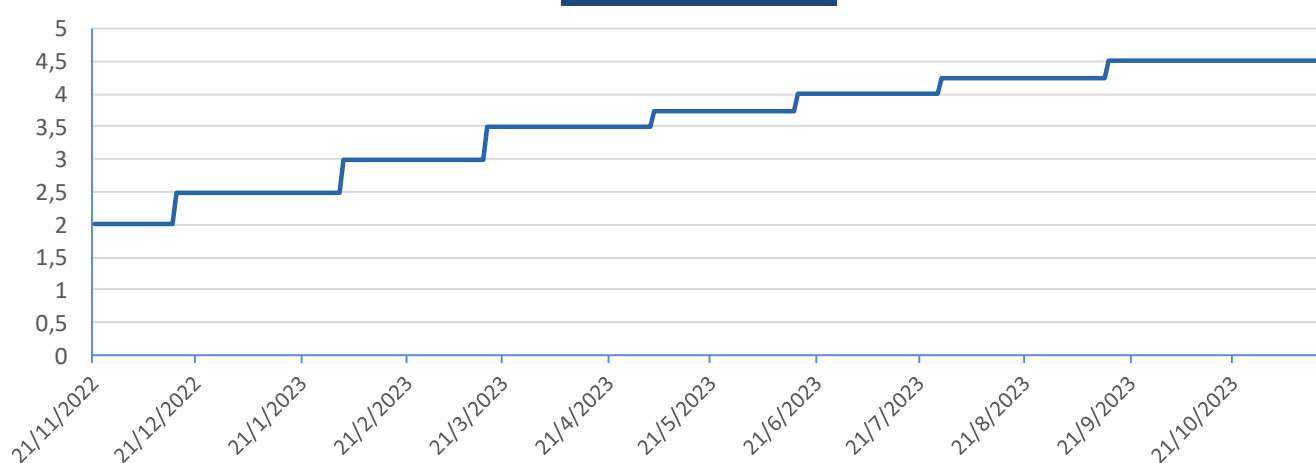


MONEY MARKET

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	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	17/11/2023	19/12/2023
United Kingdom	BOE Official Rate	5,250	20/11/2023	14/12/2023

ECB Refinancing rate

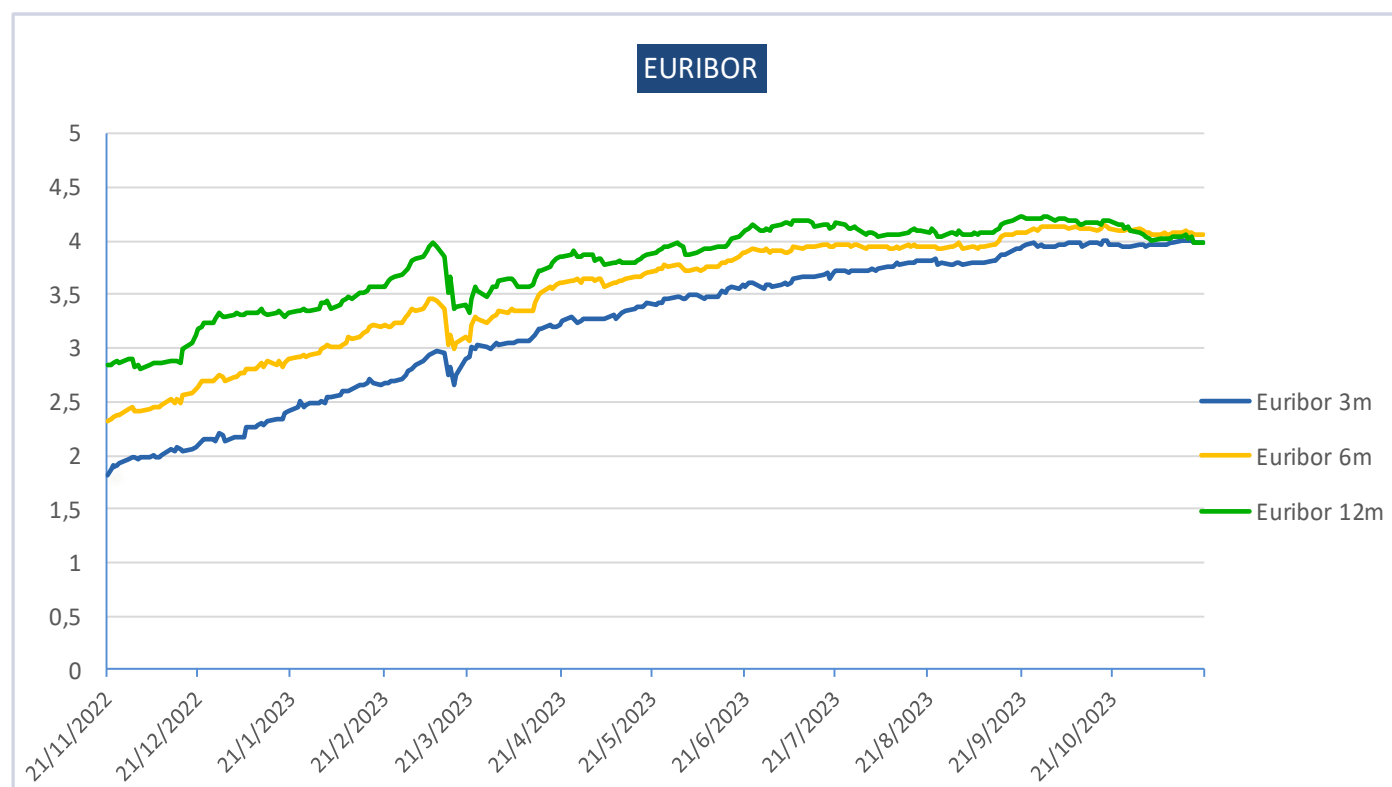


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	3,964	3,250	3,080	3,054	3,089	3,142	3,068	2,834
USD IRS	5,233	4,409	4,177	4,118	4,111	4,150	4,124	3,940
JPY IRS	0,123	0,406	0,591	0,766	0,981	1,270	1,474	1,584
GBP IRS	5,123	4,436	4,134	3,997	3,947	3,963	3,952	3,864



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,819	3,984	4,064	3,991
SOFR (USD)	5,333	5,367	5,363	5,201
SONIA (GBP)	5,199	5,226	5,233	5,090
SARON (CHF)	1,690	1,770	1,520	1,700
TORF (JPY)	-0,019	-0,019	0,004	




FIXED INCOME

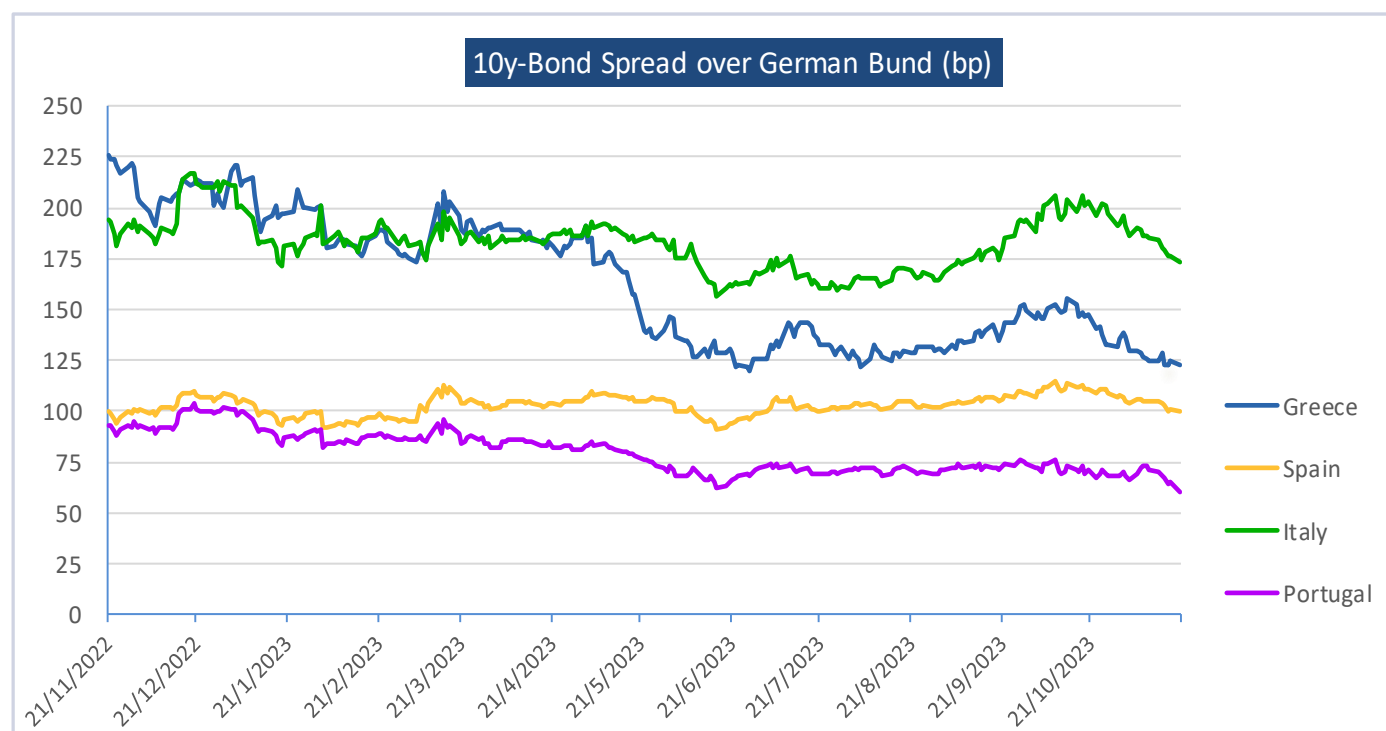
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/2/2025	100,188	3,209	-2	-24	0
GGB 3-year	GR0114032577	0,000	12/2/2026	93,398	3,118	-1	-44	-34
GGB 4-year	GR0118020685	2,000	22/4/2027	96,377	3,133	-1	-53	-67
GGB 5-year	GR0114033583	3,875	15/6/2028	102,390	3,298	-2	-51	-30
GGB 6-year	GR0124035693	3,875	12/3/2029	102,435	3,363	-2	-49	-36
GGB 7-year	GR0124036709	1,500	18/6/2030	87,922	3,595	-2	-48	-44
GGB 8-year	GR0124037715	0,750	18/6/2031	81,221	3,631	-1	-46	-95
GGB 9-year	GR0124038721	1,750	18/6/2032	86,258	3,645	-0	0	-89
GGB 10-year	GR0124039737	4,250	15/6/2033	103,385	3,818	-2	0	-75
GGB 15-year	GR0128017747	4,375	18/7/2038	101,443	4,239	-2	-41	-54
GGB 20-year	GR0138015814	4,200	30/1/2042	98,383	4,329	-4	-40	14
GGB 30-year	GR0138017836	1,875	24/1/2052	62,001	4,201	-1	-50	-27

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000228347	13W	2/2/2024	99,221	3,928
GR0002252212	26W	26/4/2024	98,335	3,907
GR0004131570	52W	8/3/2024	99,030	3,297
GR0004132586	52W	7/6/2024	98,033	3,648
GR0004133592	52W	6/9/2024	97,063	3,769

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	76	122	143
SPAIN	6	23	25
ITALY	-46	-50	-37
PORTUGAL	42	62	55
FRANCE	38	66	80



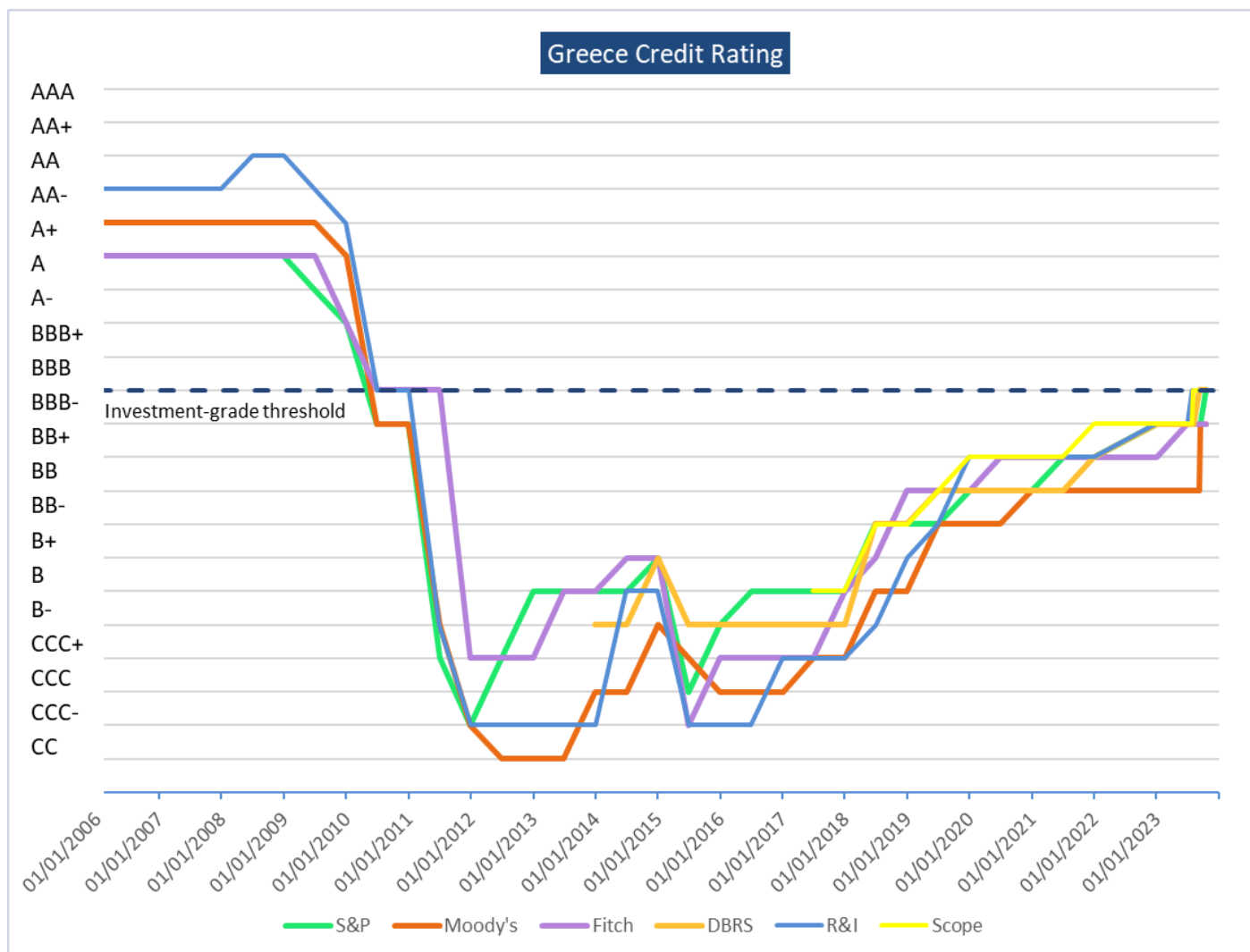
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	76	122	143
SPAIN	69	99	119
ITALY	121	173	181
PORTUGAL	33	60	88
FRANCE	37	56	63





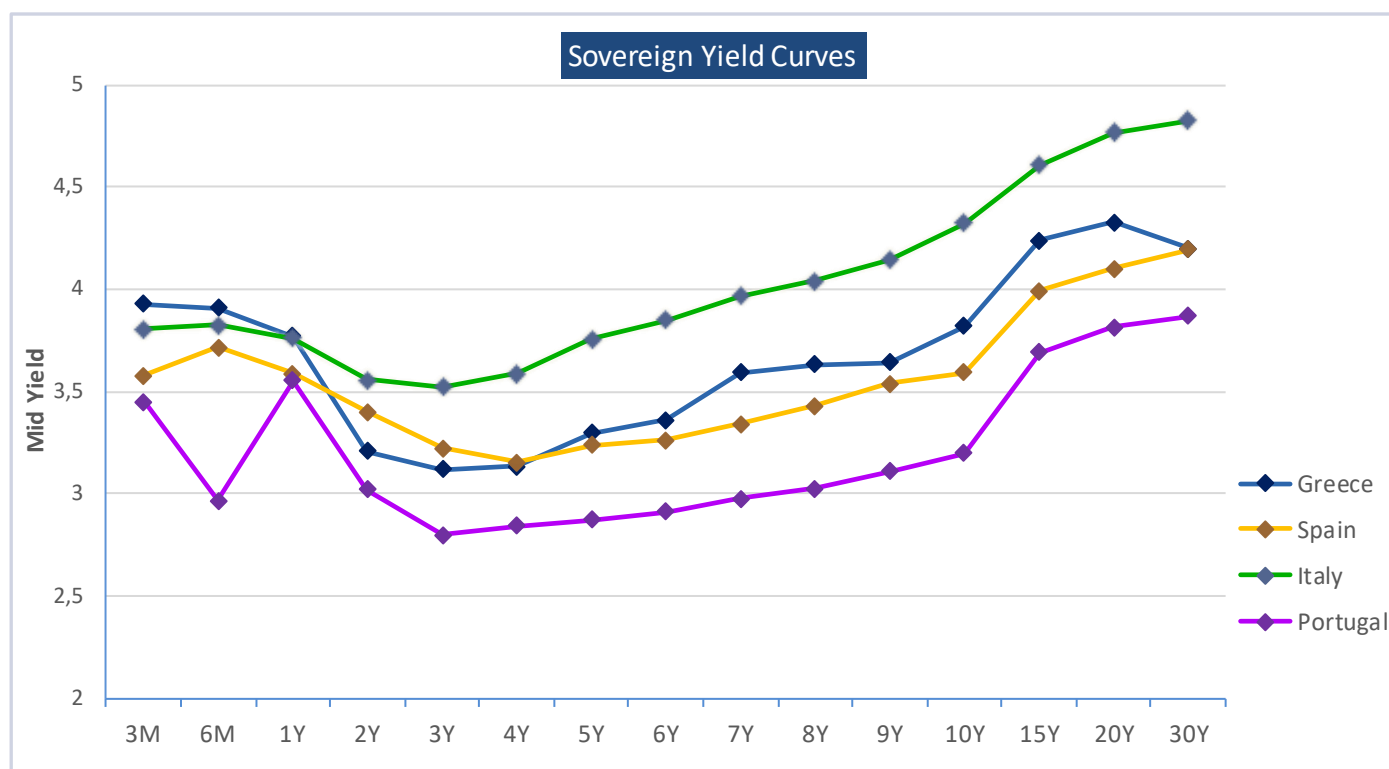
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BBB-	STABLE	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE	A	STABLE	A-	STABLE
ITALY	BBBu	STABLE	Baa3u	STABLE	BBBu	STABLE	BBBH	STABLE	BBB+	STABLE	BBB+	STABLE
PORTUGAL	BBB+u	POS	A3	STABLE	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	3,907	3,769	3,298	3,818	4,239	4,329	4,201
SPAIN	3,578	3,715	3,587	3,237	3,591	3,993	4,101	4,194
ITALY	3,806	3,824	3,762	3,757	4,322	4,612	4,769	4,829
PORTUGAL	3,452	2,968	3,553	2,875	3,198	3,690	3,816	3,871
U.S.A	5,379	5,412	5,234	4,459	4,452	-	4,817	4,608
JAPAN	-0,268	-0,126	-0,101	0,308	0,743	1,178	1,459	1,667
U.K.	5,258	5,290	4,897	4,114	4,105	4,427	4,518	4,539

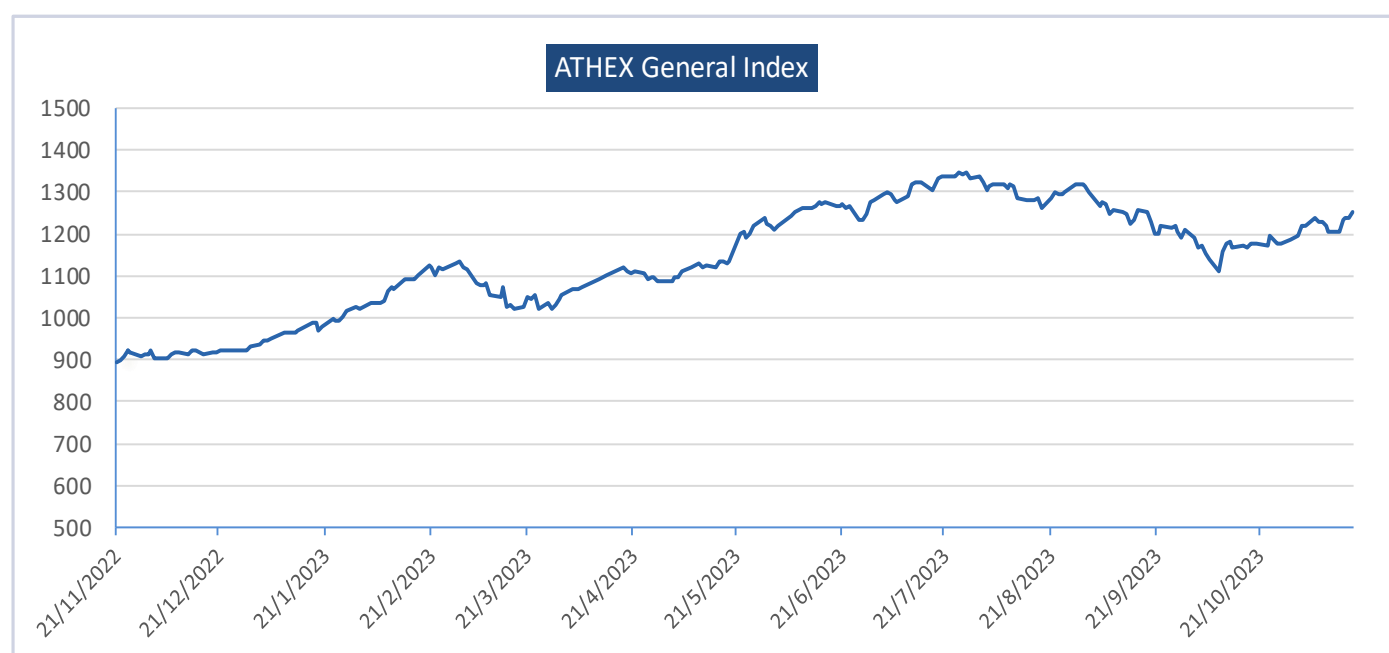

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	130,890	-0,11	2,19	0,31
BOBL	116,740	-0,09	0,94	0,33
SCHATZ	105,115	-0,03	0,11	0,55
US LOND BOND	115,156	-0,22	6,17	-11,78
US 10YR	108,688	-0,06	2,54	-6,93
US 5YR	105,805	-0,01	1,39	-4,26
US 2YR	101,512	0,02	0,24	-2,72



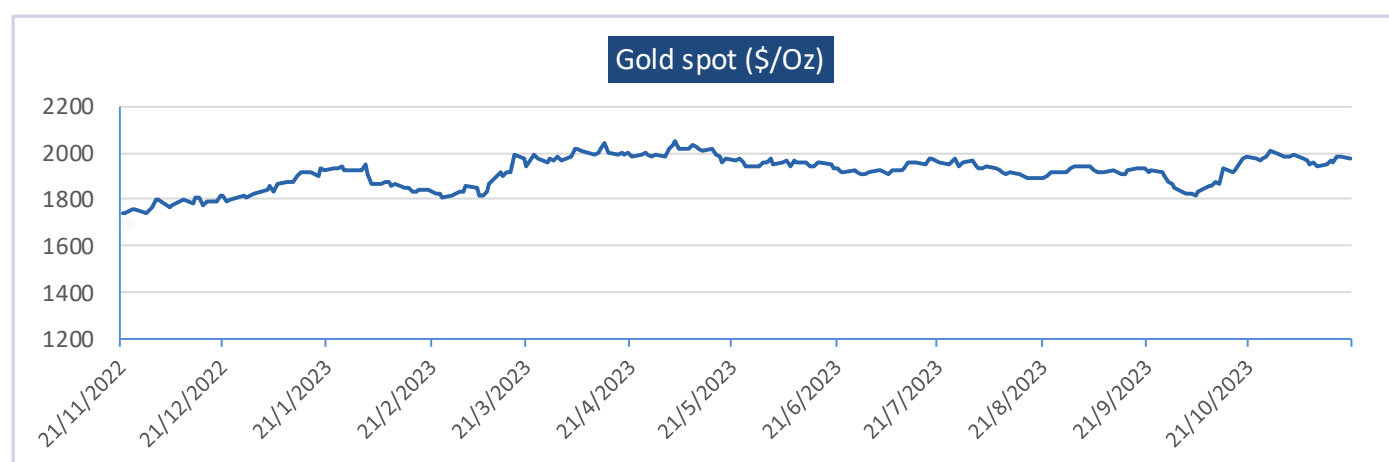
EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.258,05	0,61	7,08	35,30
EURO STOXX 50 Price EUR	EC	4.335,14	-0,13	7,71	14,27
Deutsche Boerse AG German Stoc	GE	15.896,91	-0,14	-0,14	14,17
FTSE 100 Index	GB	7.489,41	-0,20	-0,20	0,51
CAC 40 Index	FR	7.248,54	0,20	0,20	11,97
IBEX 35 Index	SP	9.827,60	0,68	0,68	19,42
FTSE MIB Index	IT	29.423,51	-0,25	-0,25	24,11
Dow Jones Industrial Average	US	34.947,28	0,01	0,01	5,43
S&P 500 INDEX	US	4.514,02	0,13	0,13	17,57
NASDAQ Composite Index	US	14.125,48	0,08	0,08	34,96
Nikkei 225	JN	33.388,03	-0,59	-0,59	27,95

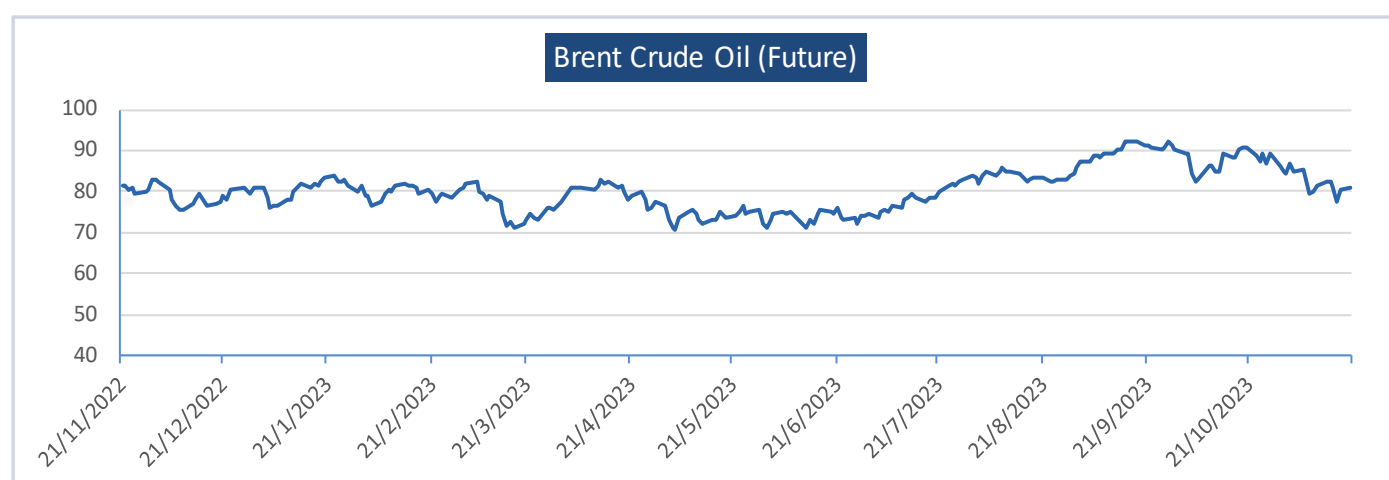


COMMODITIES AND ENERGY

PRECIOUS METALS				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.978,340	-0,13	-0,15	8,46
Silver	23,556	-0,69	0,77	-1,67
Palladium	1.059,760	0,28	-3,77	-40,88
Platinum	905,270	0,28	0,63	-15,73



ENERGY				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	81,230	0,77	-10,63	0,05
WTI Crude Oil	76,530	0,84	-13,11	-1,01
Natural Gas	2,898	-2,09	-11,05	-40,58



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