

DAILY MARKET REPORT

Wednesday, 12 July 2023



HELLENIC REPUBLIC
Public Debt Management Agency

Table of contents:

FOREIGN EXCHANGE	2
MONEY MARKET	3
FIXED INCOME.....	5
EQUITIES.....	8
COMMODITIES AND ENERGY	9



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

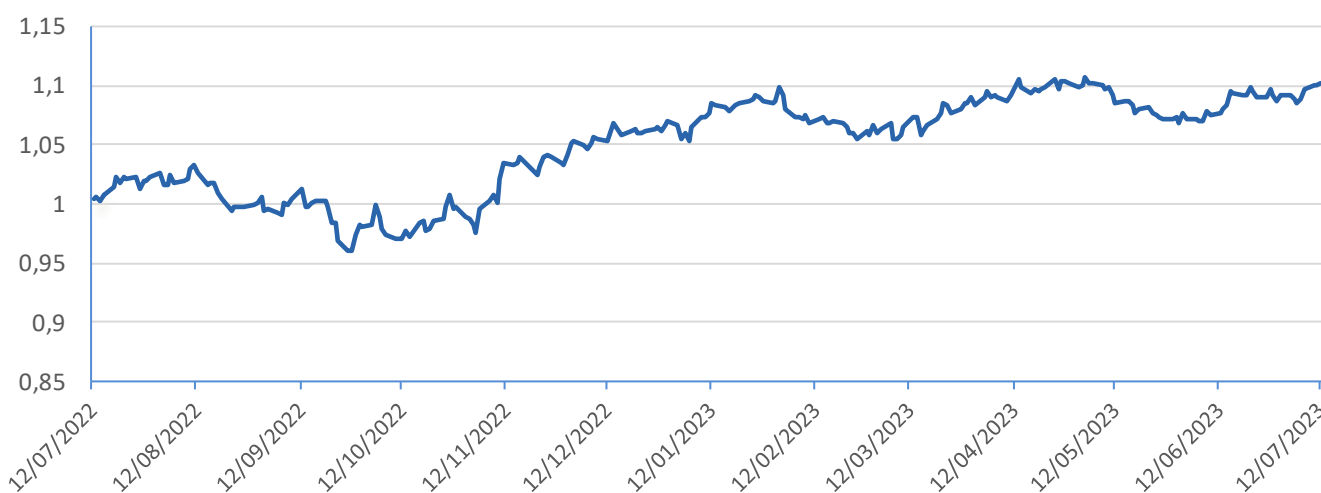
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,102	0,13	2,47	2,97
EURGBP	0,852	-0,06	-0,06	3,94
EURJPY	153,900	0,40	0,40	-8,77
EURCHF	0,968	-0,01	-0,01	2,20
EURSEK	11,744	-0,03	-0,03	-4,97
EURNOK	11,380	0,13	0,13	-7,73
EURDKK	7,453	-0,00	-0,00	-0,22

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,294	0,06	3,45	7,10
USDJPY	139,625	0,53	-0,01	-6,09
USDCHF	0,878	0,11	3,47	5,24
USDSEK	10,654	0,11	1,64	-2,12
USDNOK	10,324	0,29	4,58	-5,04
USDDKK	6,762	0,12	2,45	2,75

EURUSD spot rate

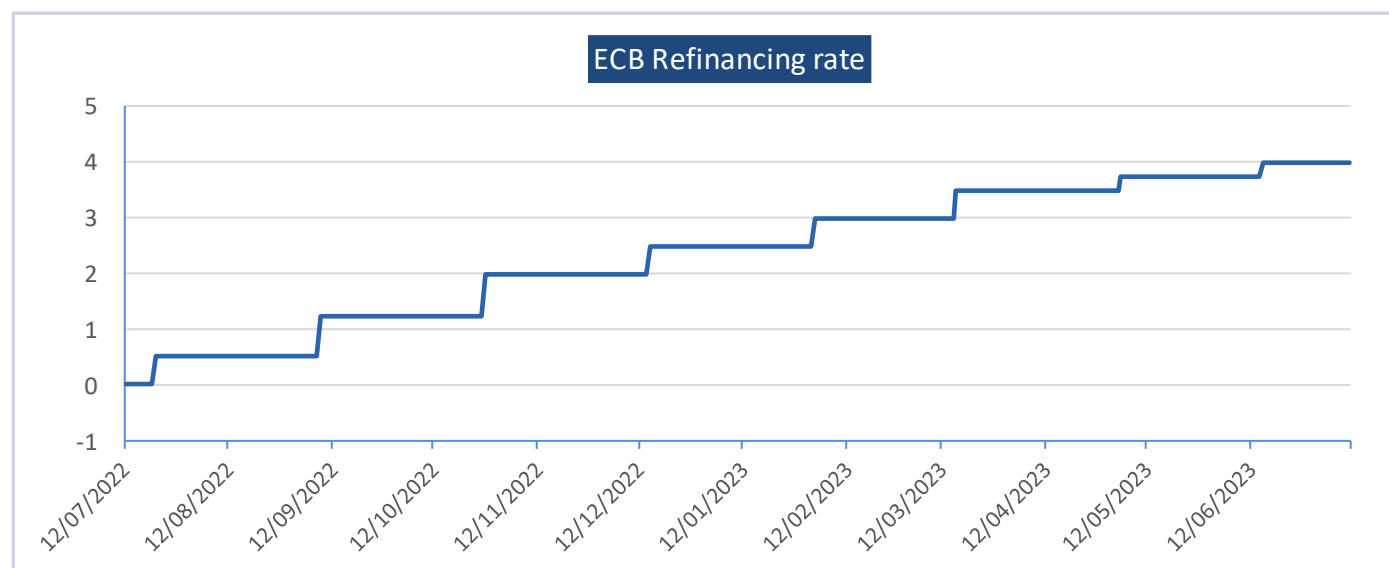


MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,000	15/06/2023	27/07/2023
Eurozone	Marginal Lend.	4,250	15/06/2023	27/07/2023
Eurozone	Deposit Facility	3,500	15/06/2023	27/07/2023
USA	Fed Funds Target Rate Upper Bound	5,250	11/07/2023	26/07/2023
USA	Fed Funds Target Rate Lower Bound	5,000	11/07/2023	26/07/2023
Japan	BOJ Policy Rate	-0,100	11/07/2023	28/07/2023
United Kingdom	BOE Official Rate	5,000	12/07/2023	03/08/2023

ECB Refinancing rate

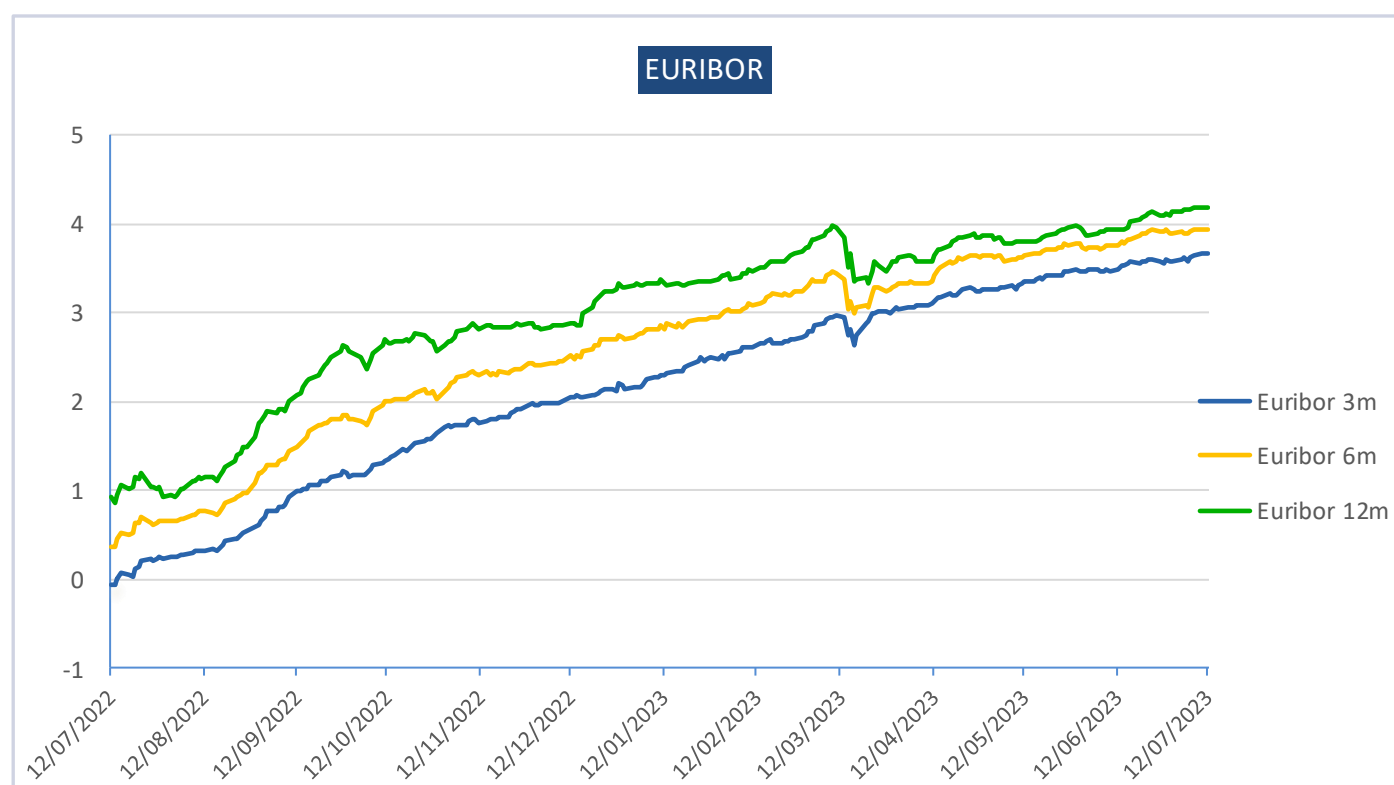


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,139	3,718	3,421	3,291	3,223	3,181	3,039	2,743
USD IRS	5,665	4,676	4,219	4,012	3,861	3,788	3,715	3,483
JPY IRS	0,036	0,198	0,343	0,516	0,731	0,966	1,126	1,191
GBP IRS	6,169	5,809	5,279	4,901	4,591	4,379	4,252	4,049


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,438	3,661	3,931	4,190
SOFR (USD)	5,196	5,301	5,402	5,385
SONIA (GBP)	5,041	5,376	5,779	6,197
SARON (CHF)	1,673	1,720	1,520	2,030
TORF (JPY)	-0,042	-0,048	-0,033	





FIXED INCOME

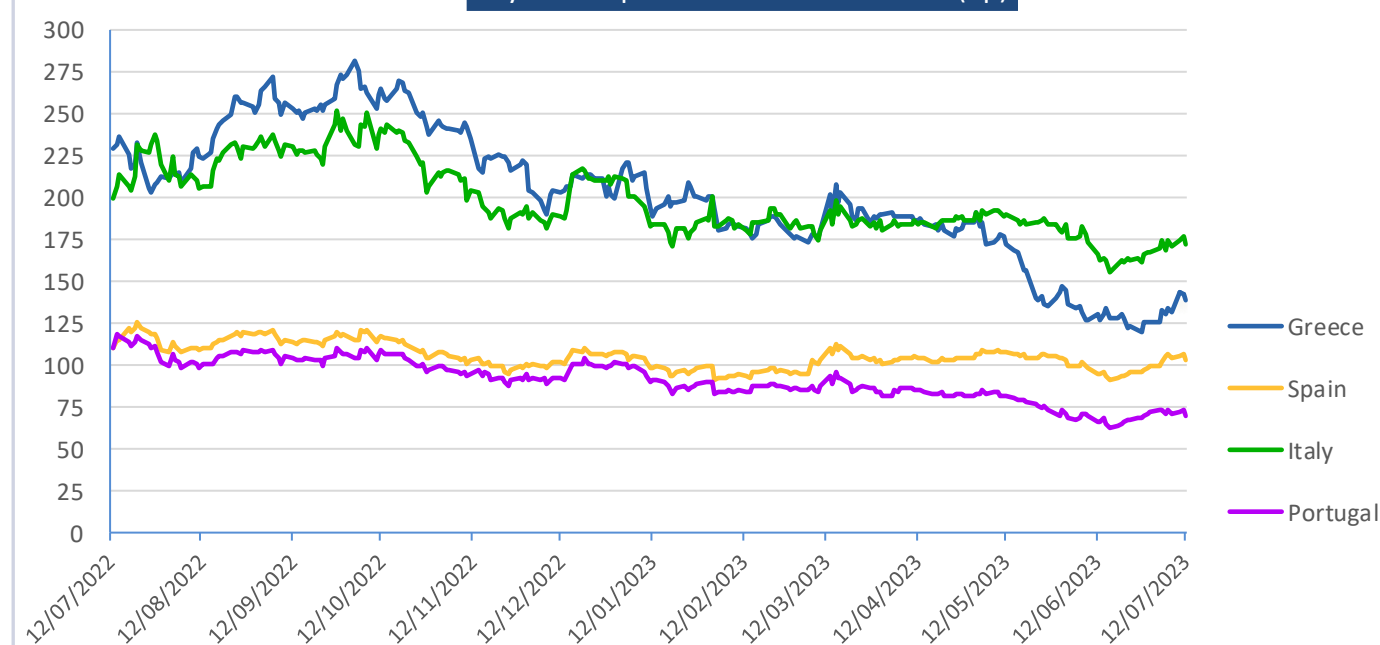
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/02/2025	100,190	3,242	-1	2	3
GGB 3-year	GR0114032577	0,000	12/02/2026	91,518	3,490	-5	28	4
GGB 4-year	GR0118020685	2,000	22/04/2027	94,343	3,629	-4	43	-18
GGB 5-year	GR0114033583	3,875	15/06/2028	100,909	3,669	-4	38	7
GGB 6-year	GR0124035693	3,875	12/03/2029	100,900	3,693	-4	34	-3
GGB 7-year	GR0124036709	1,500	18/06/2030	85,703	3,894	-6	39	-14
GGB 8-year	GR0124037715	0,750	18/06/2031	78,703	3,928	-4	41	-65
GGB 9-year	GR0124038721	1,750	18/06/2032	83,593	3,968	-5	38	-57
GGB 10-year	GR0124039737	4,250	15/06/2033	101,785	4,027	-5	33	-54
GGB 15-year	GR0133011248	4,000	30/01/2037	97,552	4,239	-5	42	-54
GGB 20-year	GR0138015814	4,200	30/01/2042	98,672	4,304	-5	36	11
GGB 30-year	GR0138017836	1,875	24/01/2052	60,266	4,325	-8	26	-14

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	06/10/2023	99,162	3,622
GR0002247162	26W	29/12/2023	98,377	3,535
GR0004132586	52W	07/06/2024	97,024	3,357

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	95	139	152
SPAIN	25	36	30
ITALY	-32	-33	-33
PORTUGAL	53	69	54
FRANCE	58	86	85


BONDS SPREAD OVER GERMAN BUND (bp)

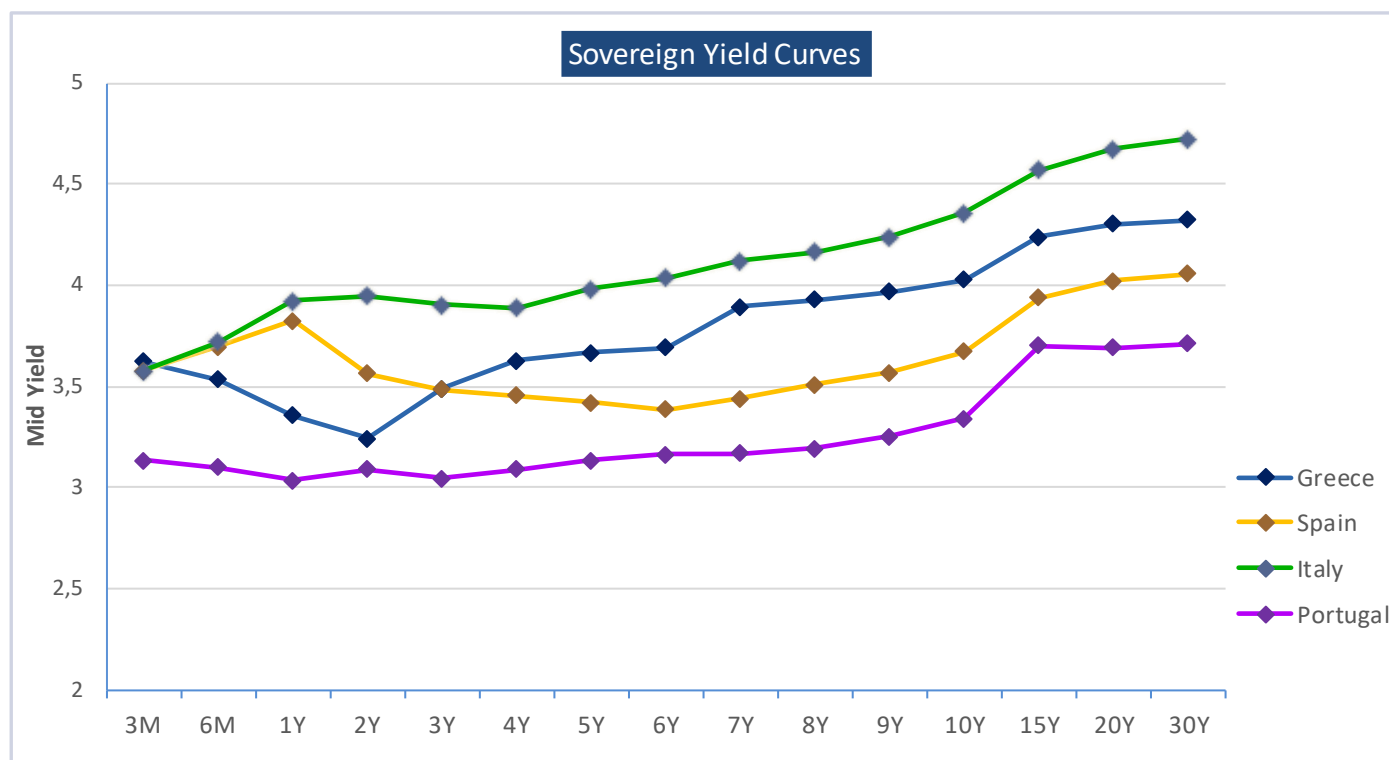
	5 year	10 year	15 year
GREECE	95	139	152
SPAIN	70	103	122
ITALY	126	172	186
PORTUGAL	41	70	99
FRANCE	36	52	67

10y-Bond Spread over German Bund (bp)

CREDIT RATINGS

	Standard and Poor's		Moody's		Fitch		DBRS Morningstar	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BB+	POS	Ba3	POS	BB+	STABLE	BBH	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE
ITALY	BBBu	STABLE	Baa3u	NEG	BBB	STABLE	BBBH	STABLE
PORTUGAL	BBB+u	STABLE	Baa2	POS	BBB+u	STABLE	AL	STABLE


SOVEREIGN YIELD CURVES

	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,622	3,535	3,357	3,669	4,027	4,239	4,304	4,325
SPAIN	3,580	3,699	3,824	3,421	3,671	3,940	4,022	4,057
ITALY	3,578	3,721	3,922	3,985	4,361	4,572	4,674	4,723
PORTUGAL	3,136	3,102	3,037	3,135	3,342	3,702	3,692	3,713

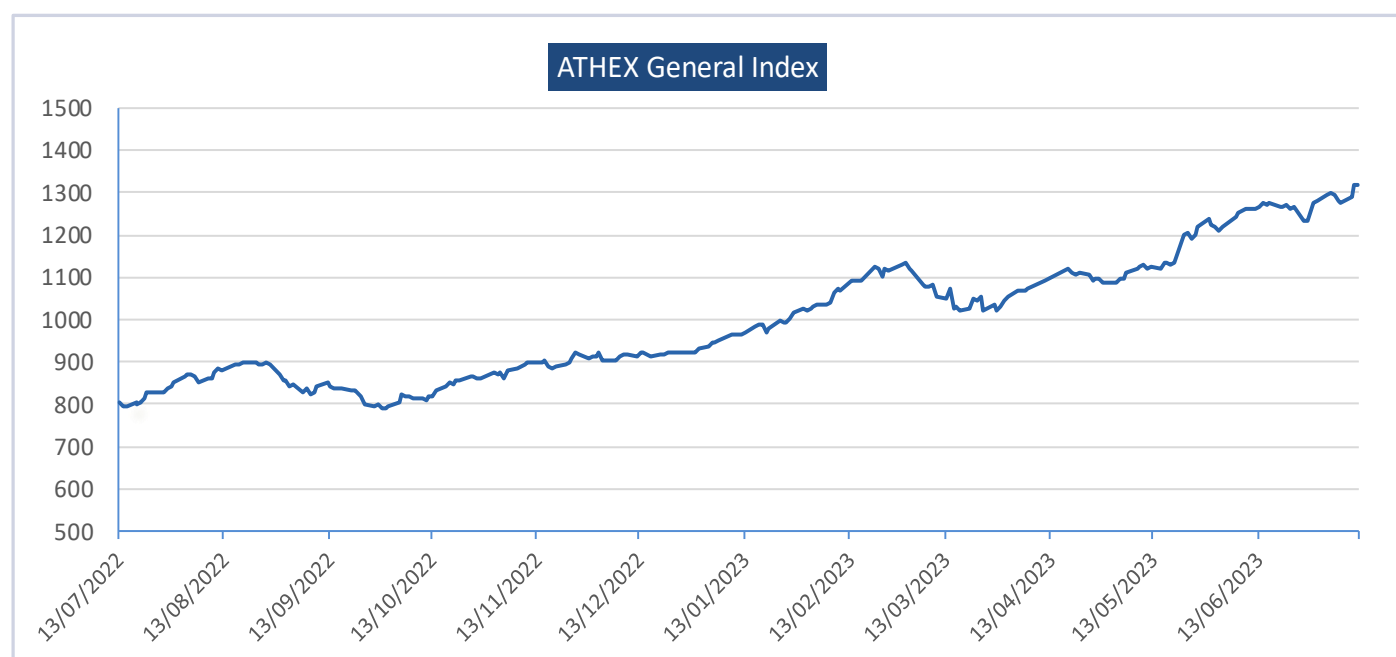

BOND FUTURES

Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	131,300	0,27	-2,16	0,80
BOBL	114,860	0,15	-1,59	-2,40
SCHATZ	104,665	0,02	-0,75	-1,42
US LOND BOND	124,844	0,38	-1,79	-1,67
US 10YR	111,516	0,22	-1,63	-1,79
US 5YR	106,828	0,14	-1,31	-1,48
US 2YR	101,660	0,05	-0,76	-1,22



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.317,53	0,01	4,29	41,70
EURO STOXX 50 Price EUR	EC	4.323,72	0,87	0,17	13,97
Deutsche Boerse AG German Stoc	GE	15.899,00	0,69	0,69	14,19
FTSE 100 Index	GB	7.338,55	0,77	0,77	-1,52
CAC 40 Index	FR	7.274,52	0,75	0,75	12,37
IBEX 35 Index	SP	9.362,80	0,34	0,34	13,78
FTSE MIB Index	IT	28.277,28	0,77	0,77	19,28
Dow Jones Industrial Average	US	34.261,42	0,93	0,93	3,36
S&P 500 INDEX	US	4.439,26	0,67	0,67	15,62
NASDAQ Composite Index	US	13.760,70	0,55	0,55	31,47
Nikkei 225	JN	31.943,93	-0,81	-0,81	22,42

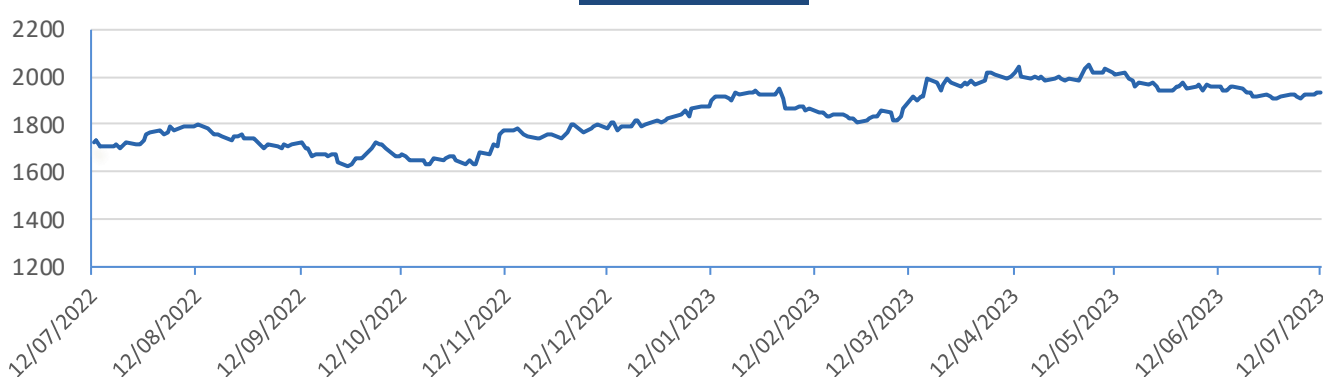


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.935,440	0,17	-1,14	6,11
Silver	23,156	0,14	-3,73	-3,33
Palladium	1.257,470	0,19	-7,09	-29,86
Platinum	935,250	0,69	-6,02	-12,94

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	79,450	0,06	10,62	-4,39
WTI Crude Oil	74,890	0,08	11,29	-5,63
Natural Gas	2,708	-0,84	15,92	-34,95

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.