

DAILY MARKET REPORT

Monday, 06 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

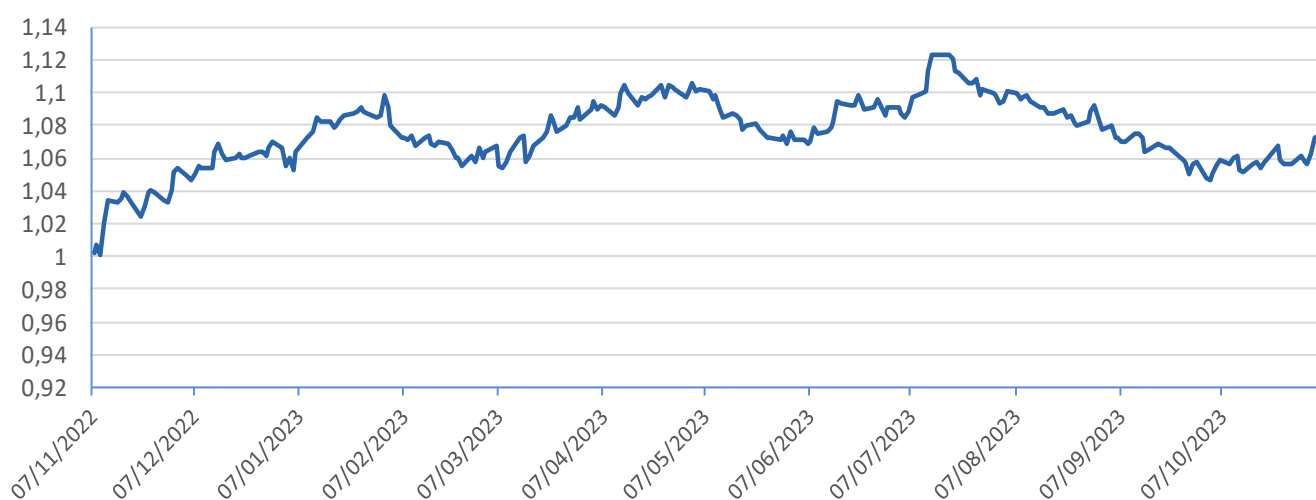
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,075	0,18	1,55	0,42
EURGBP	0,866	0,11	0,11	2,28
EURJPY	160,730	-0,30	-0,30	-12,64
EURCHF	0,963	0,12	0,12	2,72
EURSEK	11,687	-0,01	-0,01	-4,51
EURNOK	11,839	0,09	0,09	-11,32
EURDKK	7,461	0,00	0,00	-0,33

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,242	0,32	1,49	2,78
USDJPY	149,515	-0,09	-0,13	-12,31
USDCHF	0,896	0,30	1,53	3,17
USDSEK	10,872	0,23	0,84	-4,08
USDNOK	11,013	0,28	-0,88	-10,98
USDDKK	6,941	0,18	1,50	0,10

EURUSD spot rate

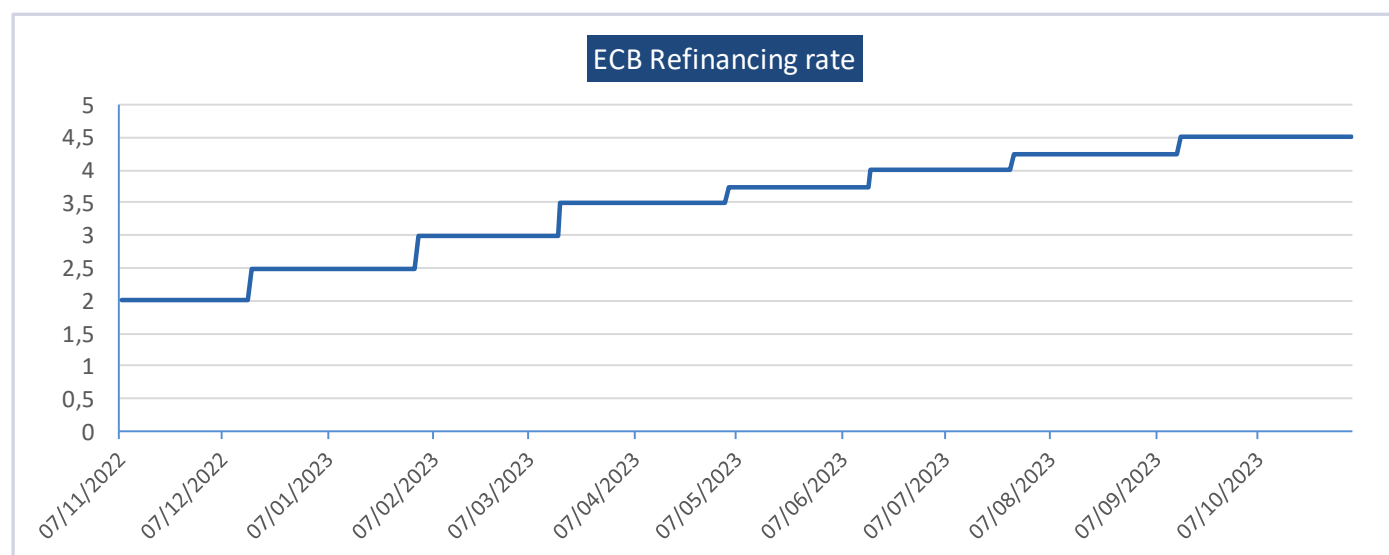




MONEY MARKET

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	03/11/2023	13/12/2023
USA	Fed Funds Target Rate Lower Bound	5,250	03/11/2023	13/12/2023
Japan	BOJ Policy Rate	-0,100	31/10/2023	19/12/2023
United Kingdom	BOE Official Rate	5,250	06/11/2023	14/12/2023

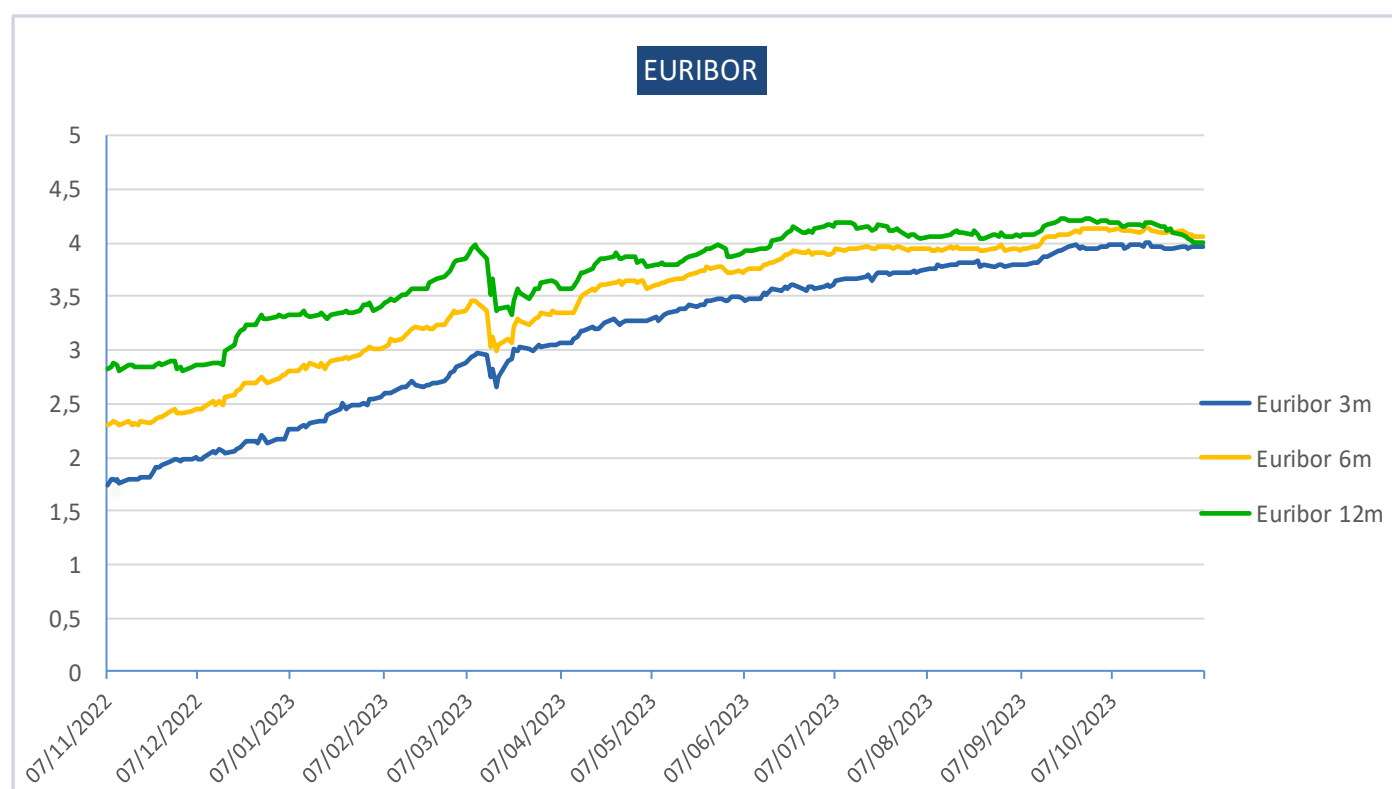


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	3,972	3,282	3,138	3,136	3,195	3,273	3,207	2,983
USD IRS	5,253	4,458	4,261	4,226	4,236	4,283	4,258	4,074
JPY IRS	0,157	0,468	0,671	0,864	1,101	1,404	1,613	1,715
GBP IRS	5,248	4,582	4,315	4,206	4,185	4,222	4,223	4,146



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,877	3,956	4,062	4,004
SOFR (USD)	5,322	5,380	5,426	5,326
SONIA (GBP)	5,199	5,253	5,305	5,282
SARON (CHF)	1,705	1,770	1,520	2,120
TORF (JPY)	-0,025	-0,010	0,023	




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	100,133	3,258	3	-21	5
GGB 3-year	GR0114032577	0,000	12/02/2026	93,125	3,197	1	-40	-26
GGB 4-year	GR0118020685	2,000	22/04/2027	95,908	3,270	3	-39	-54
GGB 5-year	GR0114033583	3,875	15/06/2028	101,940	3,409	2	-40	-19
GGB 6-year	GR0124035693	3,875	12/03/2029	101,961	3,464	2	-42	-26
GGB 7-year	GR0124036709	1,500	18/06/2030	87,465	3,669	2	-39	-37
GGB 8-year	GR0124037715	0,750	18/06/2031	80,943	3,665	3	-44	-92
GGB 9-year	GR0124038721	1,750	18/06/2032	85,547	3,744	3	0	-79
GGB 10-year	GR0124039737	4,250	15/06/2033	102,085	3,982	4	0	-58
GGB 15-year	GR0128017747	4,375	18/07/2038	100,357	4,340	2	-35	-44
GGB 20-year	GR0138015814	4,200	30/01/2042	96,435	4,489	4	-32	30
GGB 30-year	GR0138017836	1,875	24/01/2052	59,573	4,406	3	-37	-6

HELLENIC REPUBLIC TREASURY BILLS

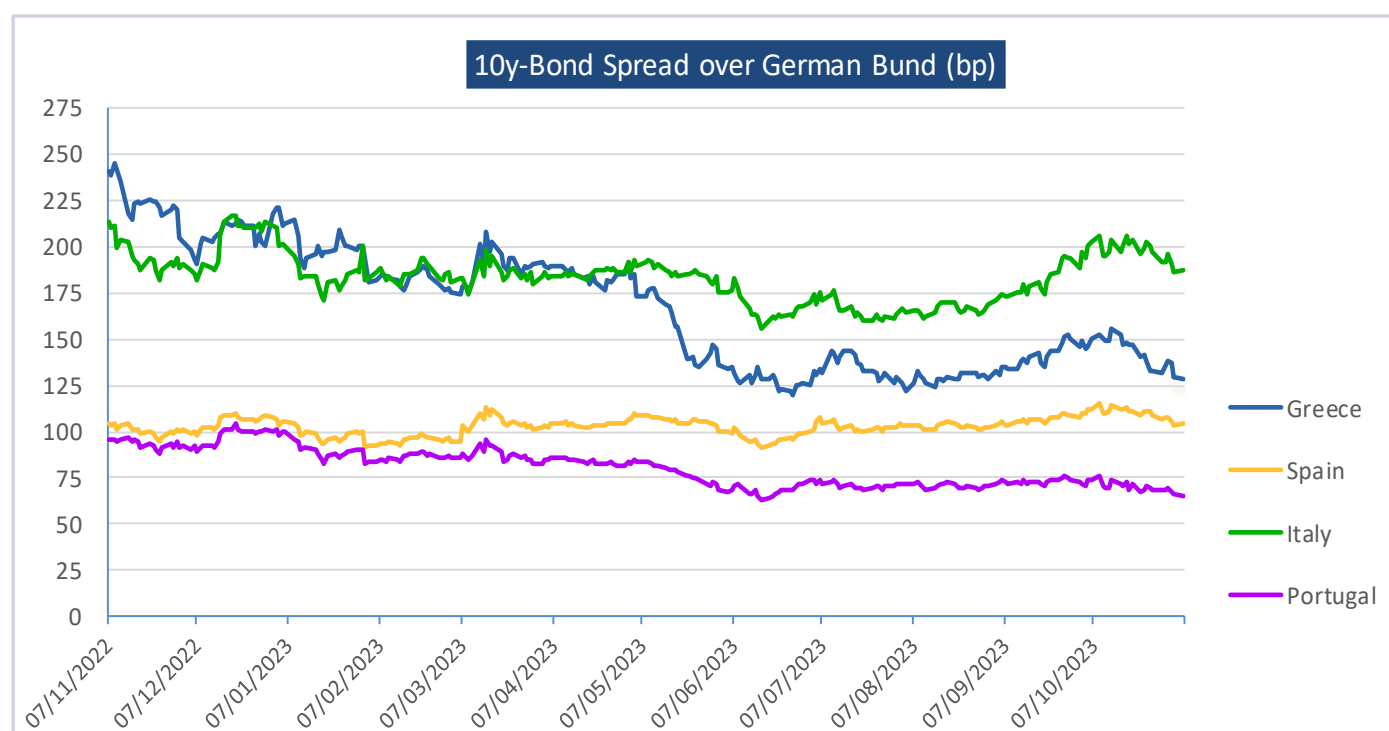
ISIN	Series	Maturity	Last price	Mid Yield
GR0000228347	13W	02/02/2024	99,057	3,987
GR0002252212	26W	26/04/2024	98,164	3,961
GR0004131570	52W	08/03/2024	98,952	3,153
GR0004132586	52W	07/06/2024	97,898	3,646
GR0004133592	52W	06/09/2024	96,936	3,755

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	83	129	141
SPAIN	8	25	19
ITALY	-56	-58	-50
PORTUGAL	45	64	54
FRANCE	42	70	74



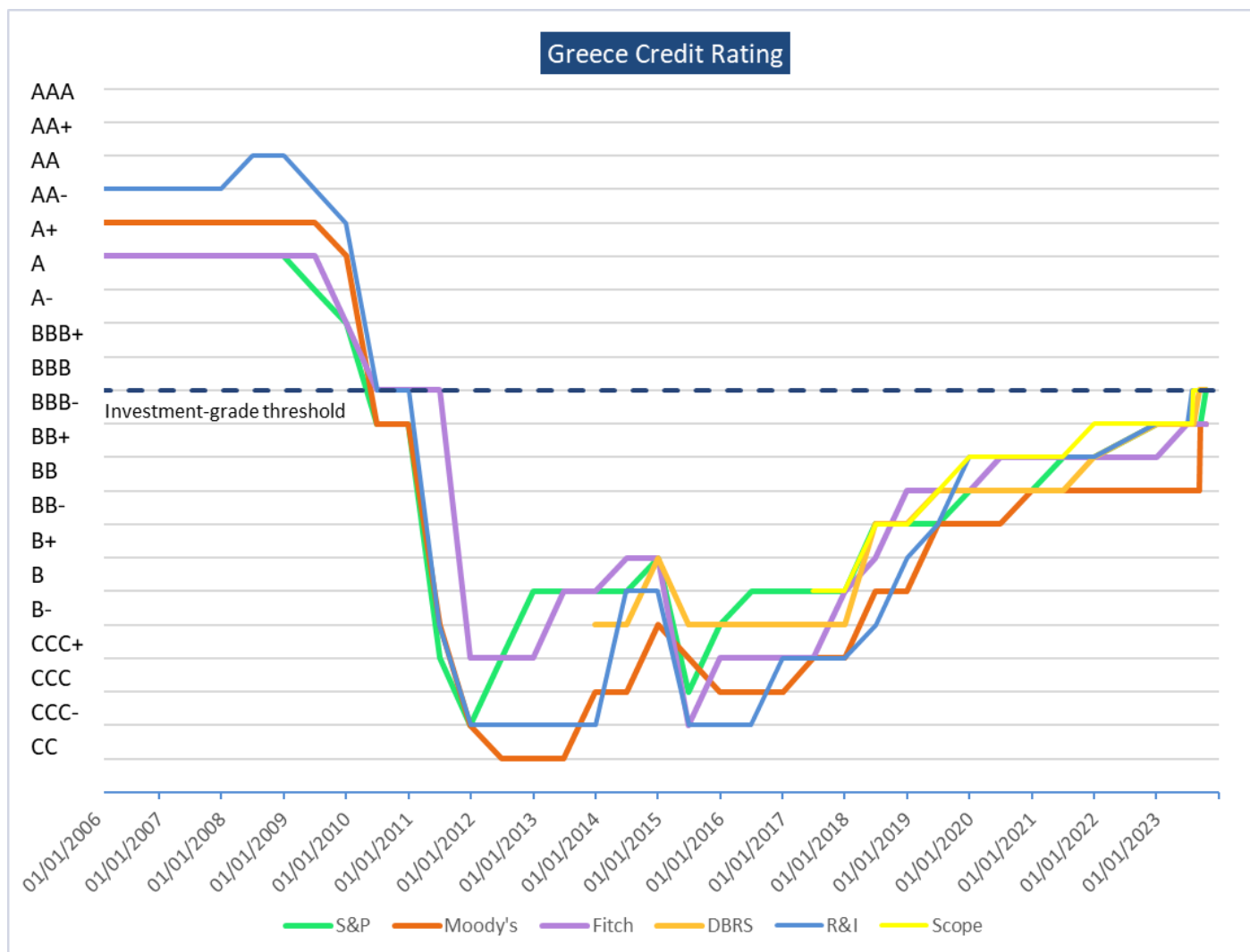
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	83	129	141
SPAIN	75	104	123
ITALY	139	187	191
PORTUGAL	38	65	87
FRANCE	40	59	67





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

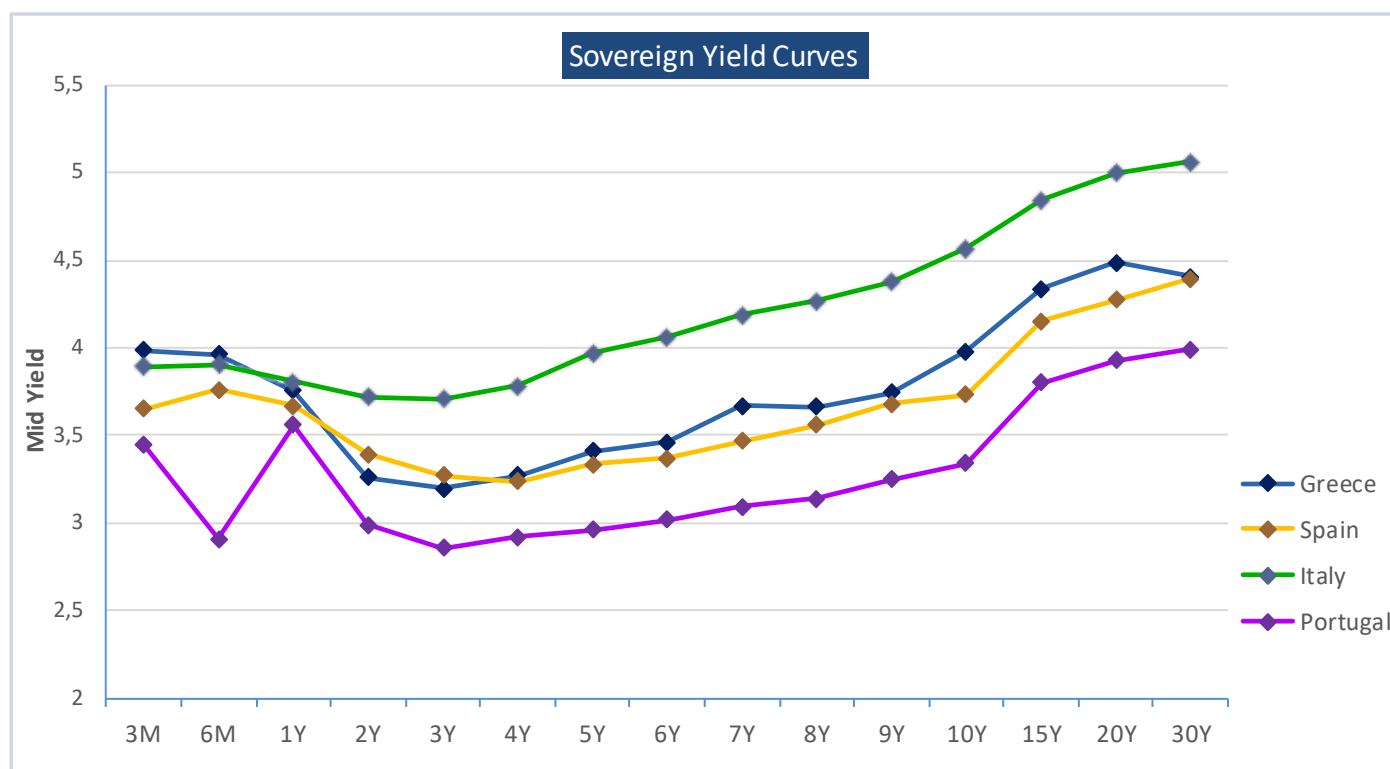
Note: Investment grade ratings are BBB- or higher for S&P, Fitch, R&I, Scope and Baa3 or higher for Moody's and BBBL or higher for DBRS.





SOVEREIGN YIELD CURVES

	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,987	3,961	3,755	3,409	3,982	4,340	4,489	4,406
SPAIN	3,652	3,763	3,670	3,332	3,732	4,154	4,274	4,394
ITALY	3,896	3,905	3,809	3,971	4,566	4,842	5,000	5,066
PORTUGAL	3,446	2,911	3,557	2,958	3,340	3,802	3,928	3,991
U.S.A	5,411	5,470	5,272	4,527	4,588	-	4,951	4,770
JAPAN	-0,202	-0,132	-0,028	0,424	0,876	1,355	1,635	1,825
U.K.	5,294	5,367	4,987	4,286	4,329	4,660	4,789	4,824

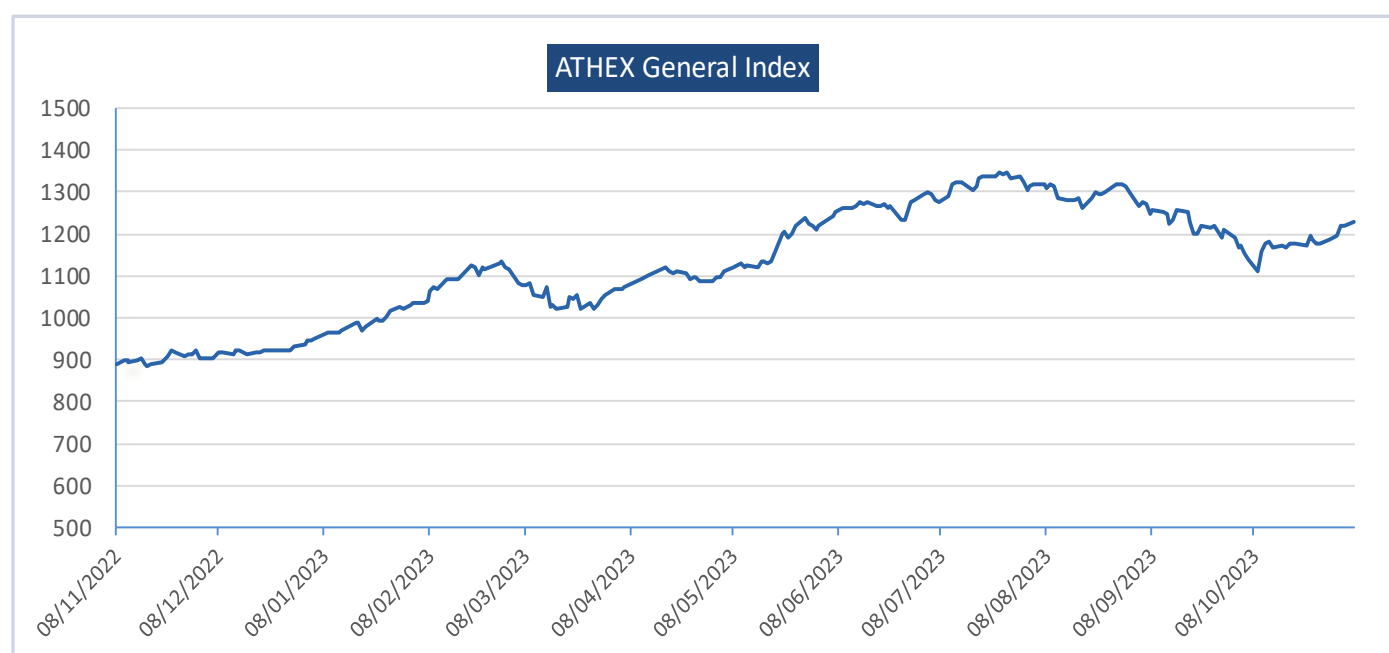


BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	130,170	-0,28	1,74	-0,25
BOBL	116,640	-0,14	0,80	0,25
SCHATZ	105,190	-0,03	0,08	0,63
US LOND BOND	113,344	-0,27	2,60	-13,17
US 10YR	108,141	-0,20	1,21	-7,40
US 5YR	105,602	-0,18	0,78	-4,44
US 2YR	101,570	-0,08	0,29	-2,67

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.230,81	0,91	8,26	32,38
EURO STOXX 50 Price EUR	EC	4.173,09	-0,04	0,69	10,00
Deutsche Boerse AG German Stoc	GE	15.176,12	-0,09	-0,09	9,00
FTSE 100 Index	GB	7.414,41	-0,04	-0,04	-0,50
CAC 40 Index	FR	7.037,81	-0,14	-0,14	8,71
IBEX 35 Index	SP	9.275,70	-0,20	-0,20	12,72
FTSE MIB Index	IT	28.728,77	0,19	0,19	21,18
Dow Jones Industrial Average	US	34.061,32	0,66	0,66	2,76
S&P 500 INDEX	US	4.358,34	0,94	0,94	13,51
NASDAQ Composite Index	US	13.478,28	1,38	1,38	28,78
Nikkei 225	JN	32.708,48	2,37	2,37	25,35

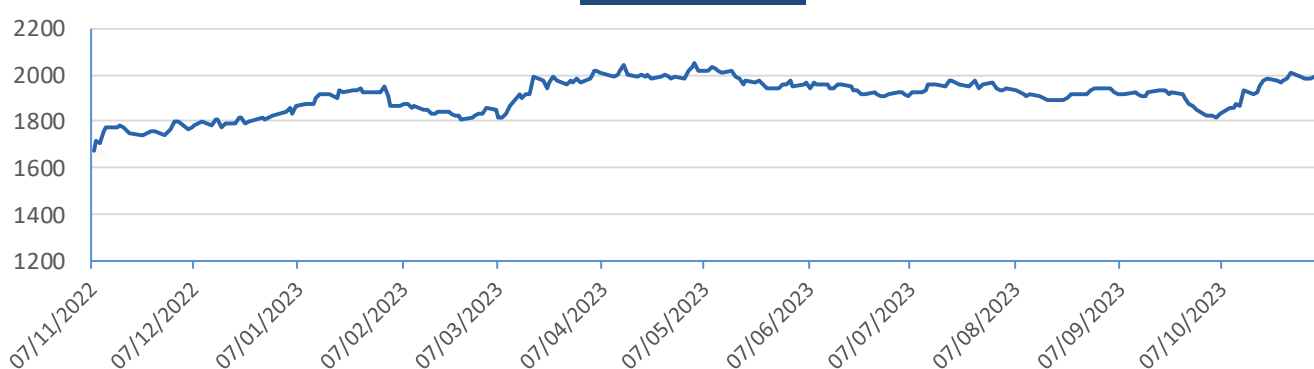


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.986,900	-0,29	8,40	8,93
Silver	23,190	-0,11	7,34	-3,19
Palladium	1.129,820	0,72	-2,83	-36,98
Platinum	932,870	-0,20	5,82	-13,16

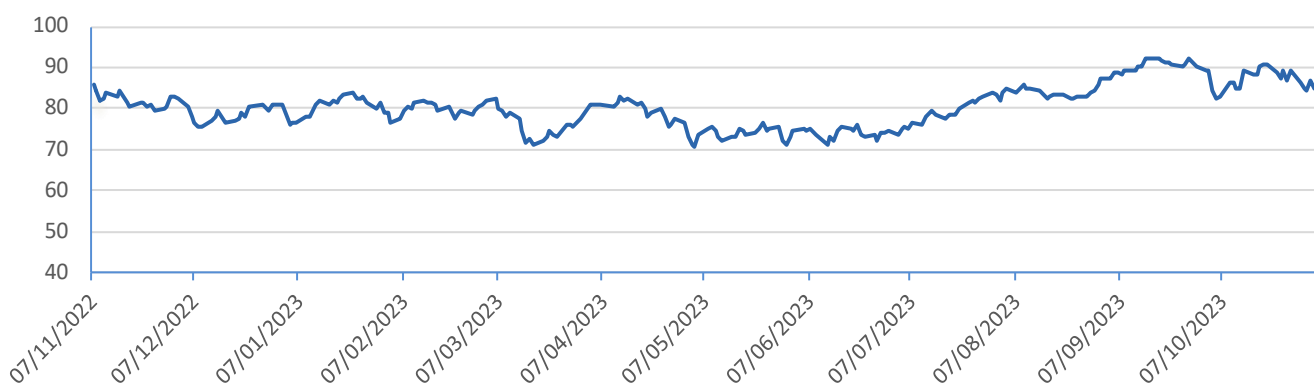
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	86,160	1,50	3,64	6,12
WTI Crude Oil	81,820	1,63	0,66	5,83
Natural Gas	3,392	-3,50	-6,84	-30,45

Brent Crude Oil (Future)



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