

DAILY MARKET REPORT

Friday, 14 July 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

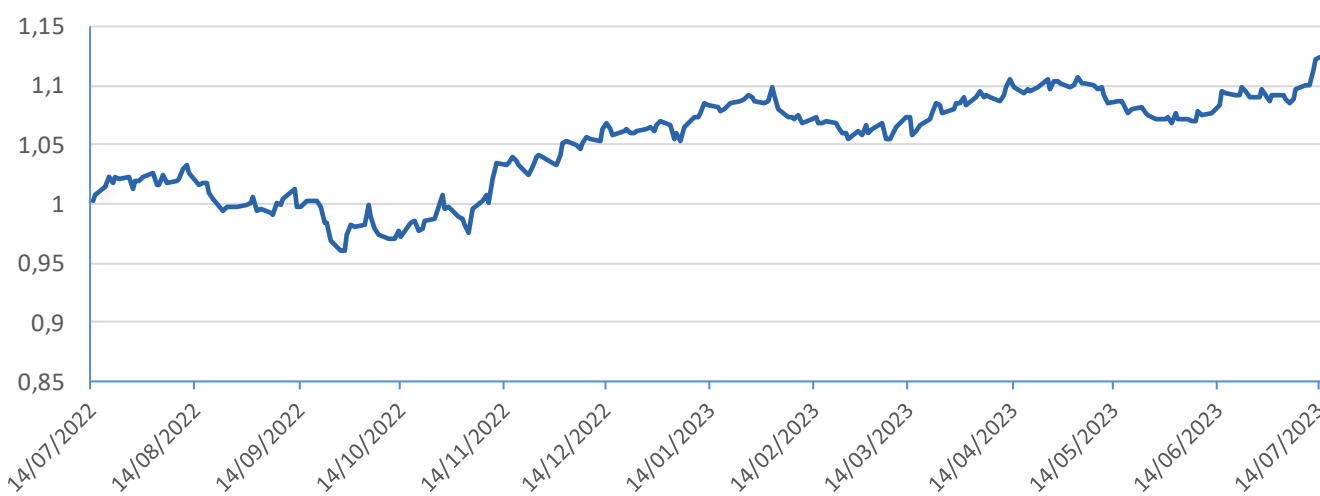
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,123	0,04	3,70	4,91
EURGBP	0,856	-0,14	-0,14	3,45
EURJPY	155,210	-0,14	-0,14	-9,54
EURCHF	0,963	0,15	0,15	2,79
EURSEK	11,503	-0,38	-0,38	-2,98
EURNOK	11,224	-0,51	-0,51	-6,46
EURDKK	7,451	0,01	0,01	-0,20

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,312	-0,10	3,62	8,61
USDJPY	138,195	-0,11	1,37	-5,12
USDCHF	0,857	0,19	5,11	7,85
USDSEK	10,243	-0,39	4,65	1,81
USDNOK	9,994	-0,36	6,55	-1,90
USDDKK	6,635	0,05	3,70	4,71

EURUSD spot rate

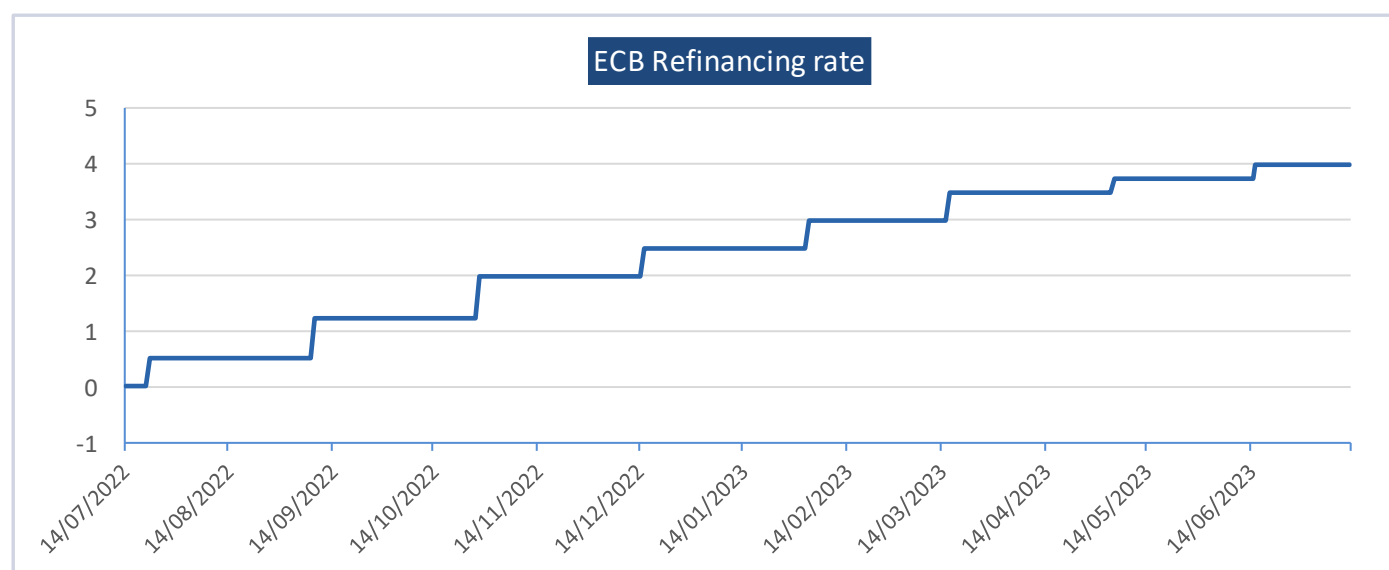




MONEY MARKET

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	13/07/2023	26/07/2023
USA	Fed Funds Target Rate Lower Bound	5,000	13/07/2023	26/07/2023
Japan	BOJ Policy Rate	-0,100	13/07/2023	28/07/2023
United Kingdom	BOE Official Rate	5,000	14/07/2023	03/08/2023

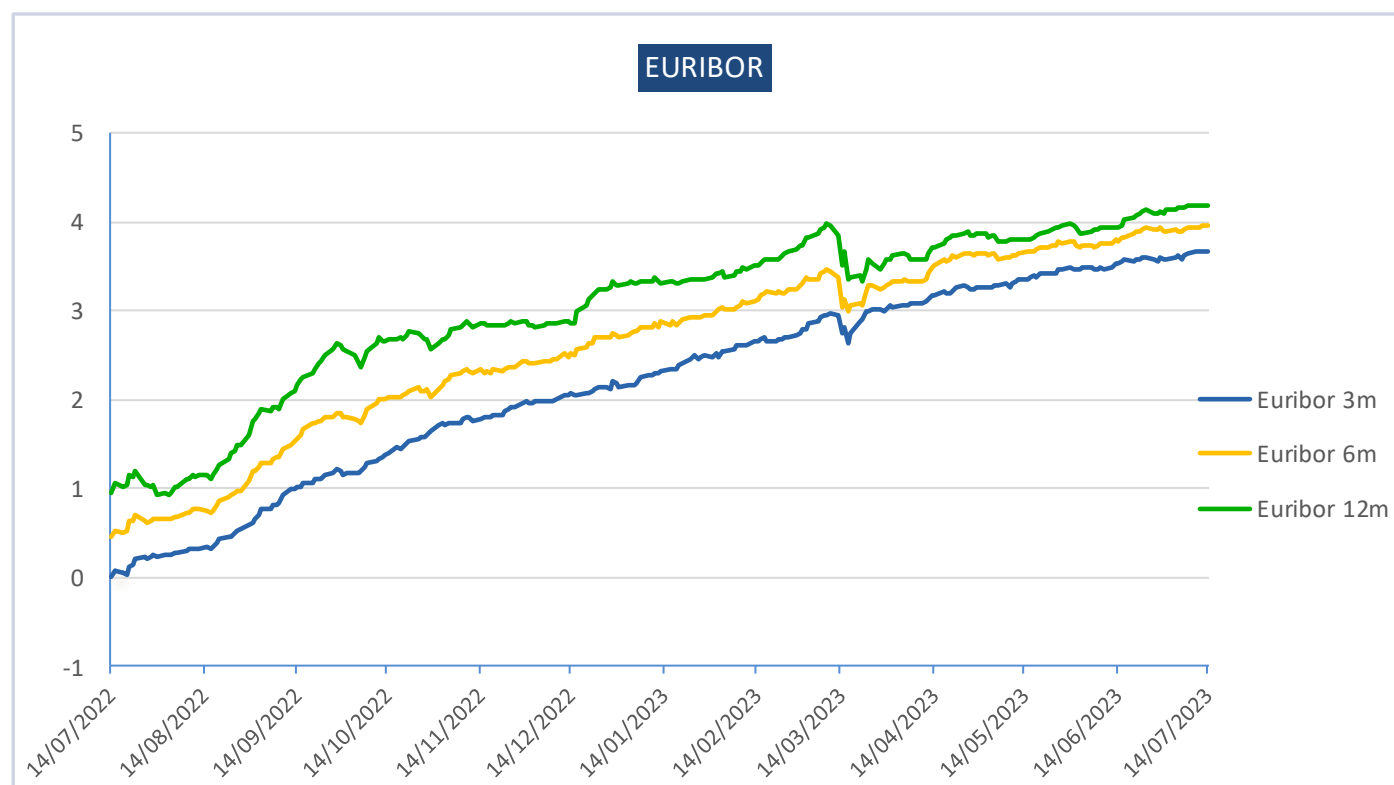


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,102	3,588	3,283	3,153	3,090	3,061	2,935	2,661
USD IRS	5,665	4,676	4,219	4,012	3,861	3,788	3,715	3,483
JPY IRS	0,034	0,203	0,355	0,534	0,751	0,985	1,144	1,215
GBP IRS	6,066	5,590	5,068	4,712	4,431	4,259	4,155	3,984


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,457	3,657	3,955	4,191
SOFR (USD)	5,222	5,308	5,393	5,327
SONIA (GBP)	5,087	5,382	5,757	6,154
SARON (CHF)	1,665	1,720	1,520	2,030
TORF (JPY)	-0,042	-0,048	-0,040	




FIXED INCOME

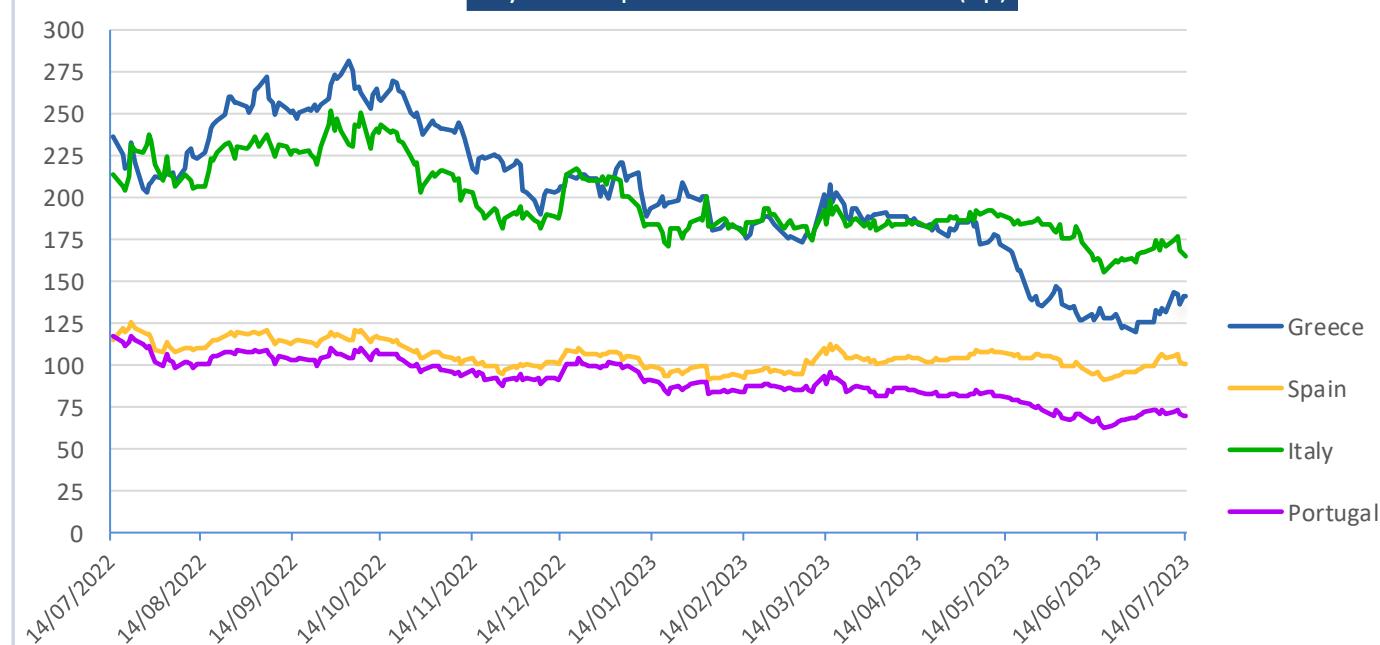
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/02/2025	100,281	3,181	3	-6	-3
GGB 3-year	GR0114032577	0,000	12/02/2026	91,788	3,387	2	12	-7
GGB 4-year	GR0118020685	2,000	22/04/2027	94,961	3,449	1	20	-36
GGB 5-year	GR0114033583	3,875	15/06/2028	101,599	3,514	1	15	-8
GGB 6-year	GR0124035693	3,875	12/03/2029	101,737	3,528	0	11	-20
GGB 7-year	GR0124036709	1,500	18/06/2030	86,733	3,709	0	17	-33
GGB 8-year	GR0124037715	0,750	18/06/2031	79,887	3,730	0	15	-85
GGB 9-year	GR0124038721	1,750	18/06/2032	84,643	3,813	0	16	-72
GGB 10-year	GR0124039737	4,250	15/06/2033	102,869	3,895	1	14	-67
GGB 15-year	GR0133011248	4,000	30/01/2037	98,982	4,098	1	23	-68
GGB 20-year	GR0138015814	4,200	30/01/2042	100,455	4,163	0	15	-3
GGB 30-year	GR0138017836	1,875	24/01/2052	61,647	4,209	2	12	-26

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	06/10/2023	99,174	3,748
GR0002247162	26W	29/12/2023	98,433	3,496
GR0004132586	52W	07/06/2024	97,013	3,411

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	93	141	151
SPAIN	25	40	31
ITALY	-24	-25	-26
PORTUGAL	54	71	55
FRANCE	56	89	85


BONDS SPREAD OVER GERMAN BUND (bp)

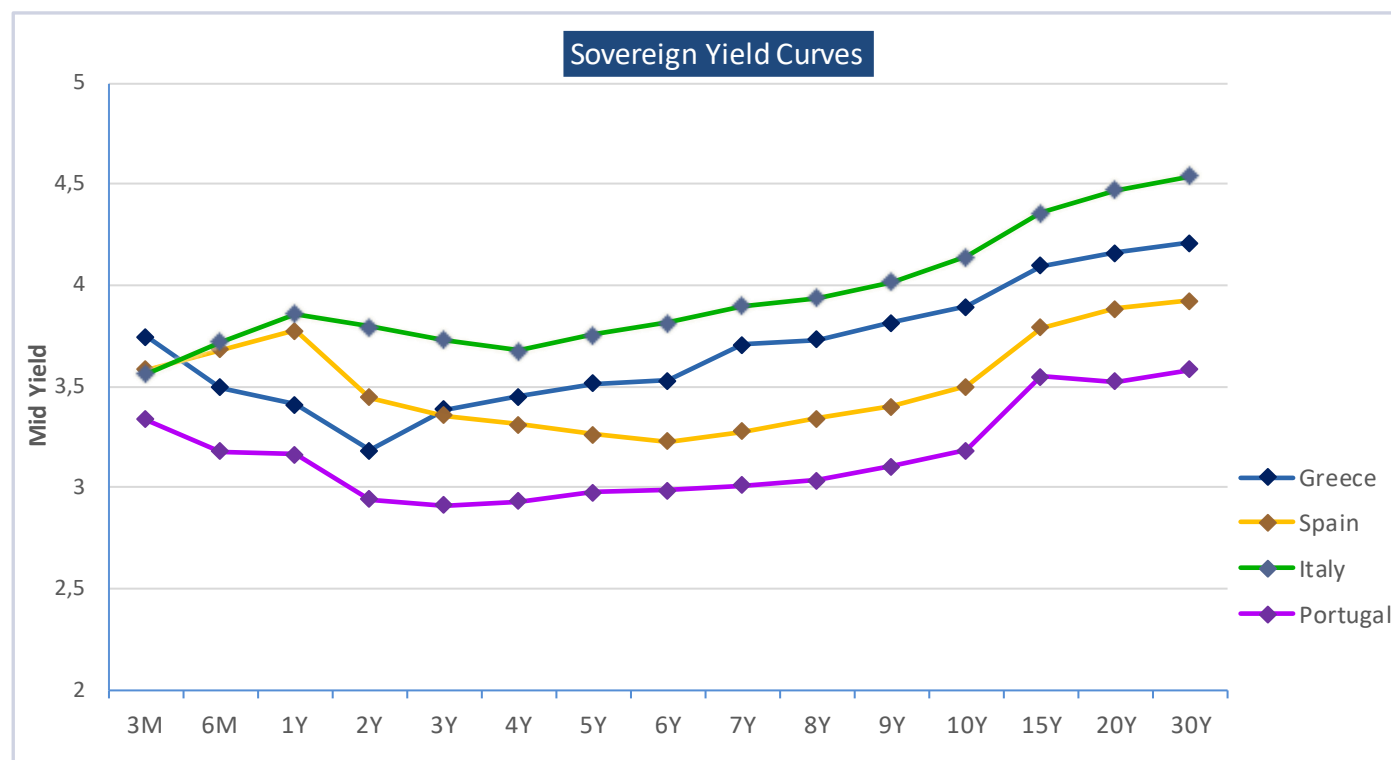
	5 year	10 year	15 year
GREECE	93	141	151
SPAIN	68	101	120
ITALY	117	165	177
PORTUGAL	39	70	96
FRANCE	37	52	66

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



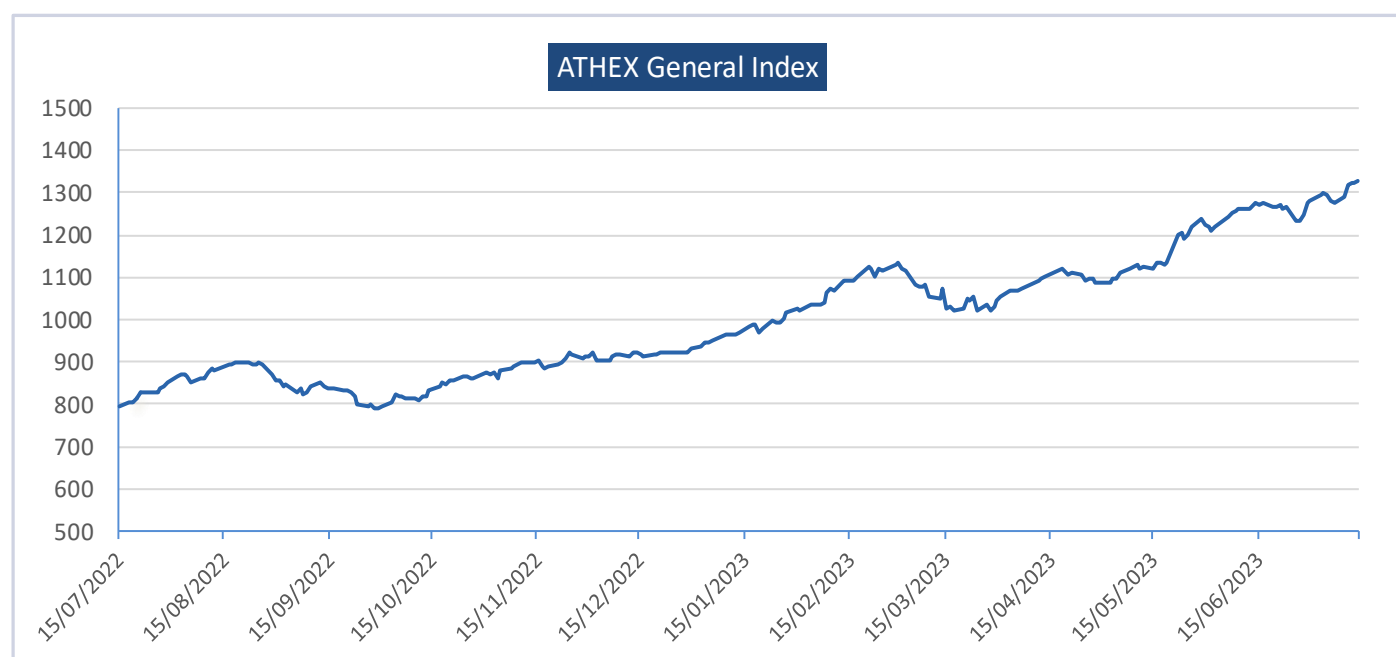
SOVEREIGN YIELD CURVES								
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,748	3,496	3,411	3,514	3,895	4,098	4,163	4,209
SPAIN	3,583	3,683	3,777	3,262	3,499	3,791	3,886	3,926
ITALY	3,561	3,722	3,862	3,758	4,140	4,360	4,474	4,542
PORTUGAL	3,337	3,178	3,162	2,978	3,185	3,548	3,527	3,582



BOND FUTURES				
Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	132,930	0,08	-0,27	2,05
BOBL	115,580	-0,02	-0,48	-1,79
SCHATZ	104,870	-0,03	-0,37	-1,22
US LOND BOND	126,625	-0,30	-0,30	-0,27
US 10YR	112,781	-0,23	-0,08	-0,67
US 5YR	107,773	-0,22	0,01	-0,61
US 2YR	102,051	-0,12	-0,12	-0,84

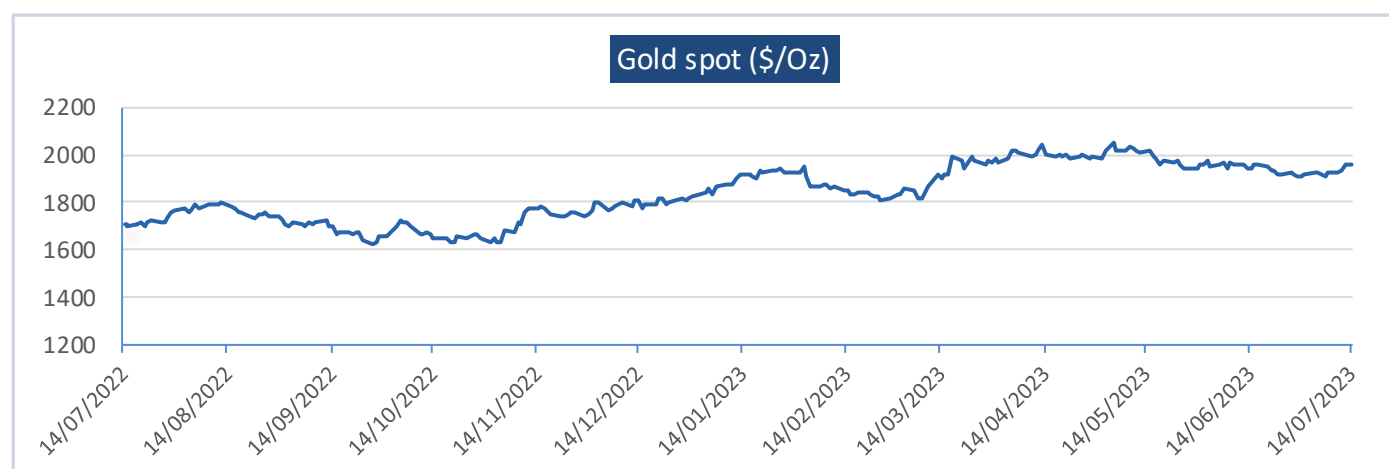
EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.327,56	0,49	4,16	42,78
EURO STOXX 50 Price EUR	EC	4.399,33	0,17	0,53	15,97
Deutsche Boerse AG German Stoc	GE	16.112,45	-0,18	-0,18	15,72
FTSE 100 Index	GB	7.446,51	0,08	0,08	-0,07
CAC 40 Index	FR	7.390,94	0,29	0,29	14,17
IBEX 35 Index	SP	9.496,90	0,19	0,19	15,41
FTSE MIB Index	IT	28.733,57	-0,14	-0,14	21,20
Dow Jones Industrial Average	US	34.395,14	0,14	0,14	3,76
S&P 500 INDEX	US	4.510,04	0,85	0,85	17,46
NASDAQ Composite Index	US	14.138,57	1,58	1,58	35,08
Nikkei 225	JN	32.391,26	-0,09	-0,09	24,13

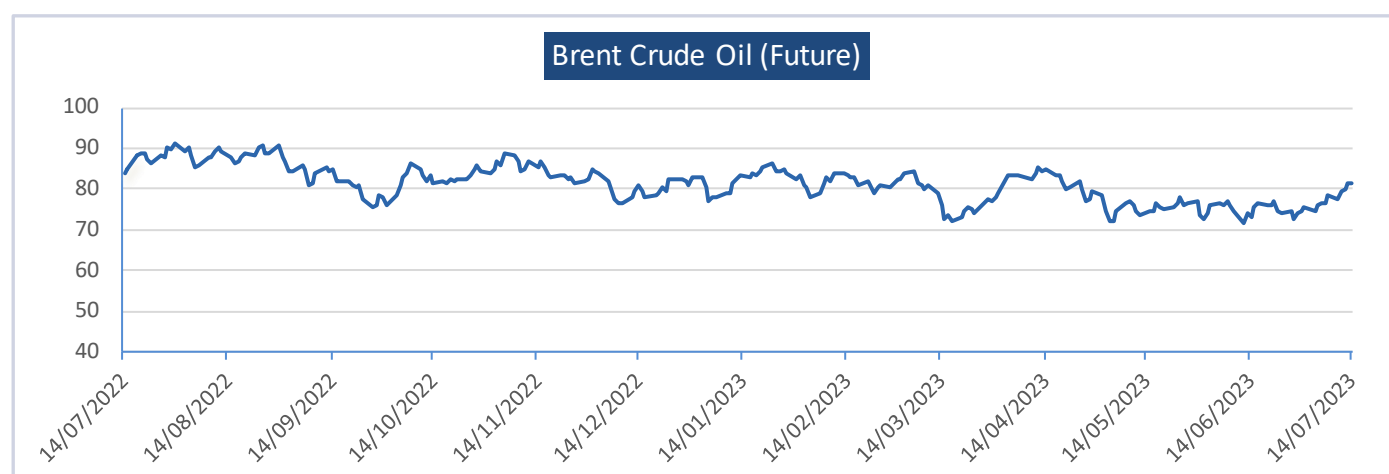


COMMODITIES AND ENERGY

PRECIOUS METALS				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.957,050	-0,18	0,75	7,29
Silver	24,813	-0,27	3,74	3,58
Palladium	1.281,280	-1,13	-7,85	-28,53
Platinum	967,470	-0,98	-1,39	-9,94



ENERGY				
	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	81,270	-0,11	11,07	-2,20
WTI Crude Oil	76,800	-0,12	12,18	-3,23
Natural Gas	2,553	0,31	5,80	-38,67



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