

DAILY MARKET REPORT

Friday, 28 July 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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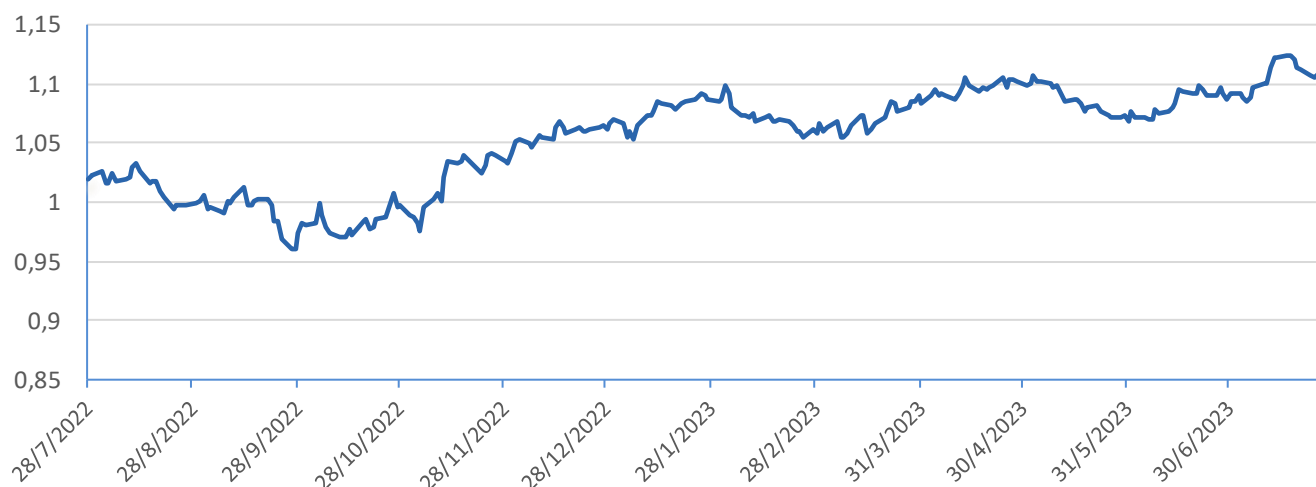
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FOREIGN EXCHANGE
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,096	-0,14	0,47	2,42
EURGBP	0,856	0,27	0,27	3,47
EURJPY	153,150	-0,02	-0,02	-8,32
EURCHF	0,954	-0,02	-0,02	3,68
EURSEK	11,573	-0,24	-0,24	-3,56
EURNOK	11,192	-0,03	-0,03	-6,18
EURDKK	7,454	-0,02	-0,02	-0,23

SPOT RATES (base currency USD)

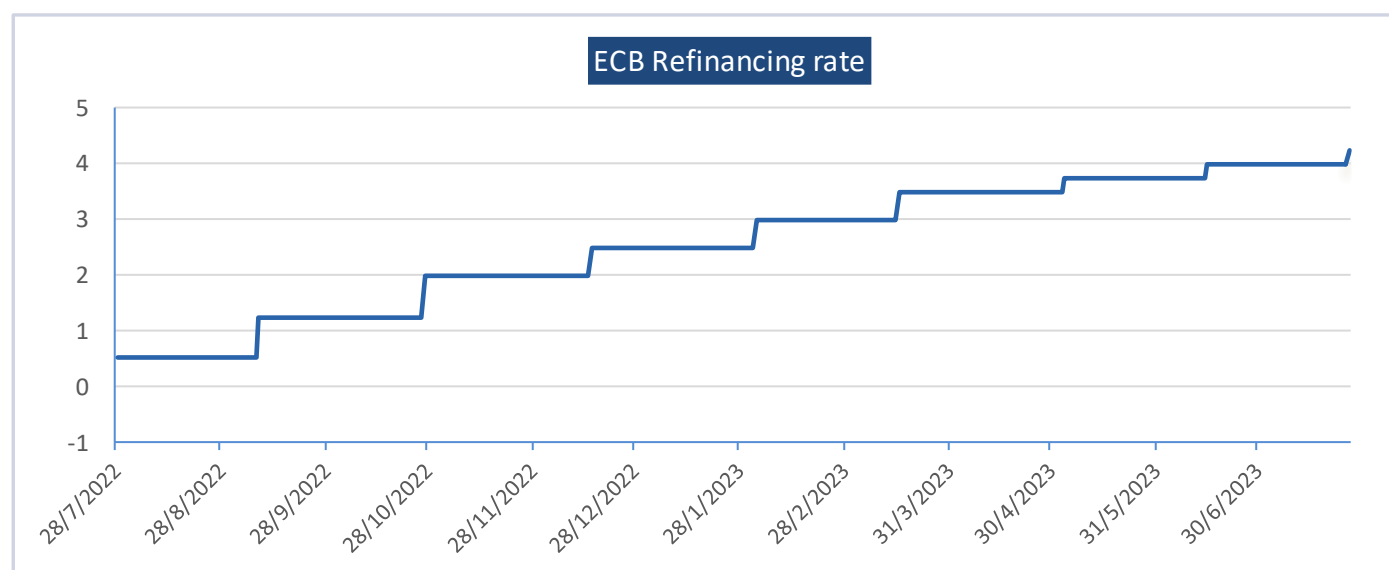
Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,281	0,15	1,42	6,06
USDJPY	139,685	-0,14	3,44	-6,13
USDCHF	0,870	-0,15	3,04	6,22
USDSEK	10,555	-0,37	2,20	-1,20
USDNOK	10,207	-0,15	5,49	-3,95
USDDKK	6,798	-0,15	0,39	2,19

EURUSD spot rate


MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,250	27/7/2023	14/9/2023
Eurozone	Marginal Lend.	4,500	27/7/2023	14/9/2023
Eurozone	Deposit Facility	3,750	27/7/2023	14/9/2023
USA	Fed Funds Target Rate Upper Bound	5,500	27/7/2023	20/9/2023
USA	Fed Funds Target Rate Lower Bound	5,250	27/7/2023	20/9/2023
Japan	BOJ Policy Rate	-0,100	28/7/2023	28/7/2023
United Kingdom	BOE Official Rate	5,000	28/7/2023	3/8/2023

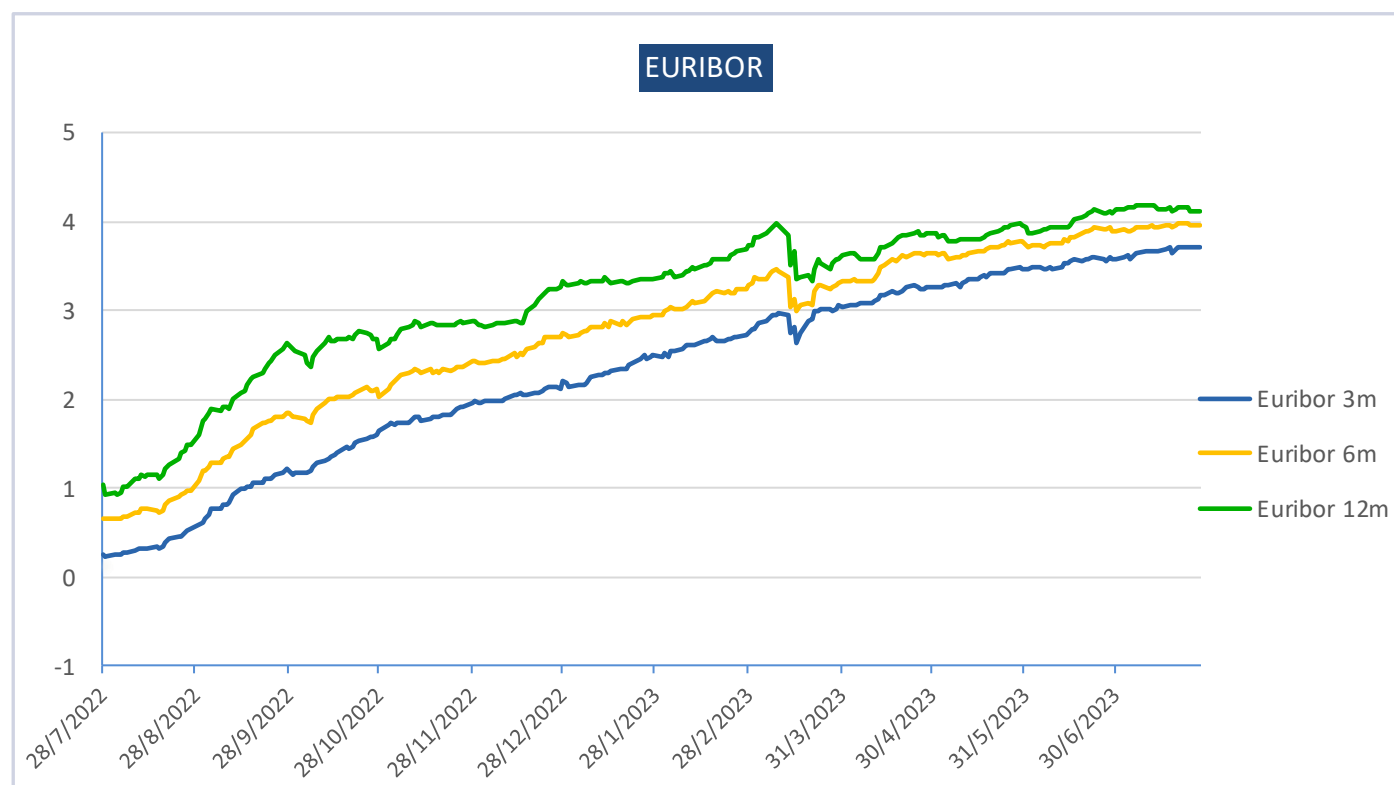


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,016	3,481	3,231	3,139	3,109	3,104	2,989	2,721
USD IRS	5,384	4,412	4,009	3,843	3,737	3,692	3,628	3,400
JPY IRS	0,029	0,203	0,359	0,543	0,765	1,003	1,171	1,241
GBP IRS	5,821	5,327	4,868	4,560	4,327	4,180	4,089	3,938


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,545	3,714	3,952	4,114
SOFR (USD)	5,319	5,369	5,453	5,403
SONIA (GBP)	5,211	5,385	5,620	5,830
SARON (CHF)	1,699	1,720	1,520	2,030
TORF (JPY)	-0,040	-0,052	-0,046	




FIXED INCOME

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	100,027	3,347	-1	7	14
GGB 3-year	GR0114032577	0,000	12/2/2026	91,821	3,424	3	11	-3
GGB 4-year	GR0118020685	2,000	22/4/2027	94,968	3,461	3	10	-35
GGB 5-year	GR0114033583	3,875	15/6/2028	101,670	3,495	2	13	-10
GGB 6-year	GR0124035693	3,875	12/3/2029	101,814	3,510	2	9	-21
GGB 7-year	GR0124036709	1,500	18/6/2030	87,132	3,648	4	12	-39
GGB 8-year	GR0124037715	0,750	18/6/2031	80,320	3,671	4	11	-91
GGB 9-year	GR0124038721	1,750	18/6/2032	85,268	3,729	4	19	-81
GGB 10-year	GR0124039737	4,250	15/6/2033	103,413	3,827	6	26	-74
GGB 15-year	GR0128017747	4,375	18/7/2038	102,880	4,113	4	37	-66
GGB 20-year	GR0138015814	4,200	30/1/2042	100,849	4,132	0	29	-6
GGB 30-year	GR0138017836	1,875	24/1/2052	61,944	4,187	8	25	-28

HELLENIC REPUBLIC TREASURY BILLS

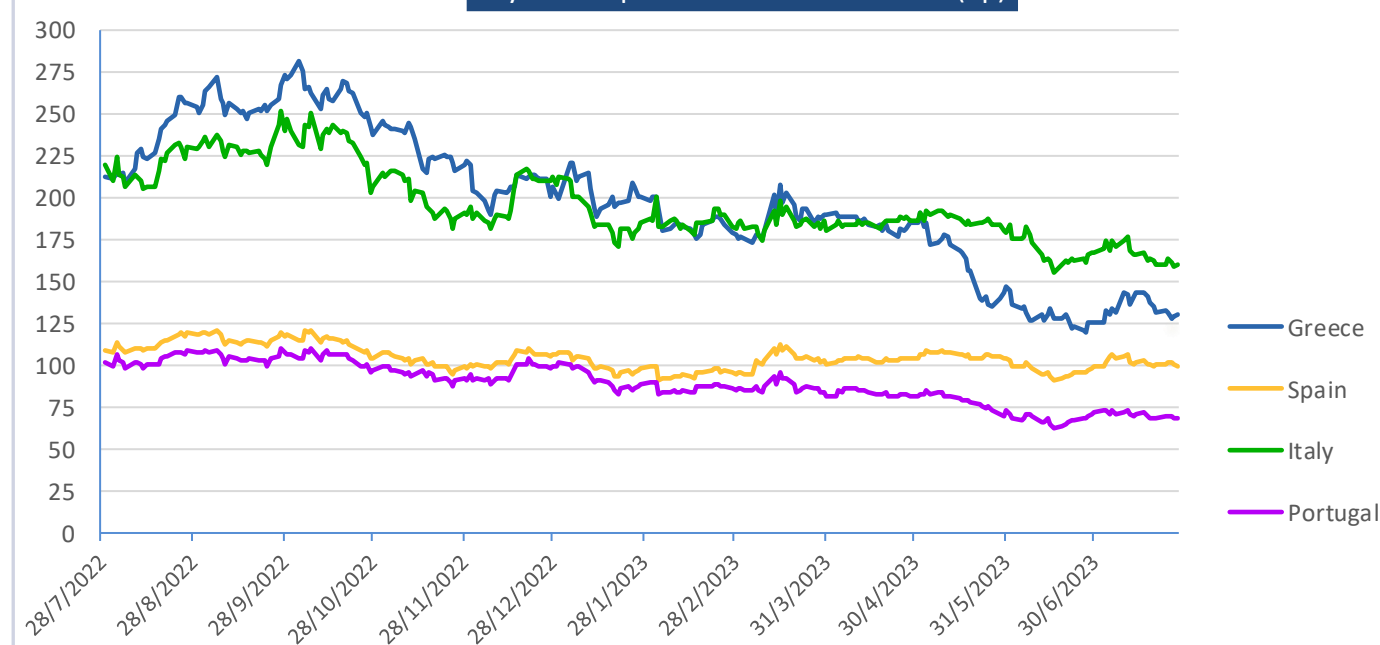
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	6/10/2023	99,312	3,776
GR0002249184	26W	26/1/2024	98,192	3,724
GR0004132586	52W	7/6/2024	97,066	3,499

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	93	131	146
SPAIN	29	31	26
ITALY	-20	-29	-24
PORTUGAL	55	62	55
FRANCE	58	78	79


BONDS SPREAD OVER GERMAN BUND (bp)

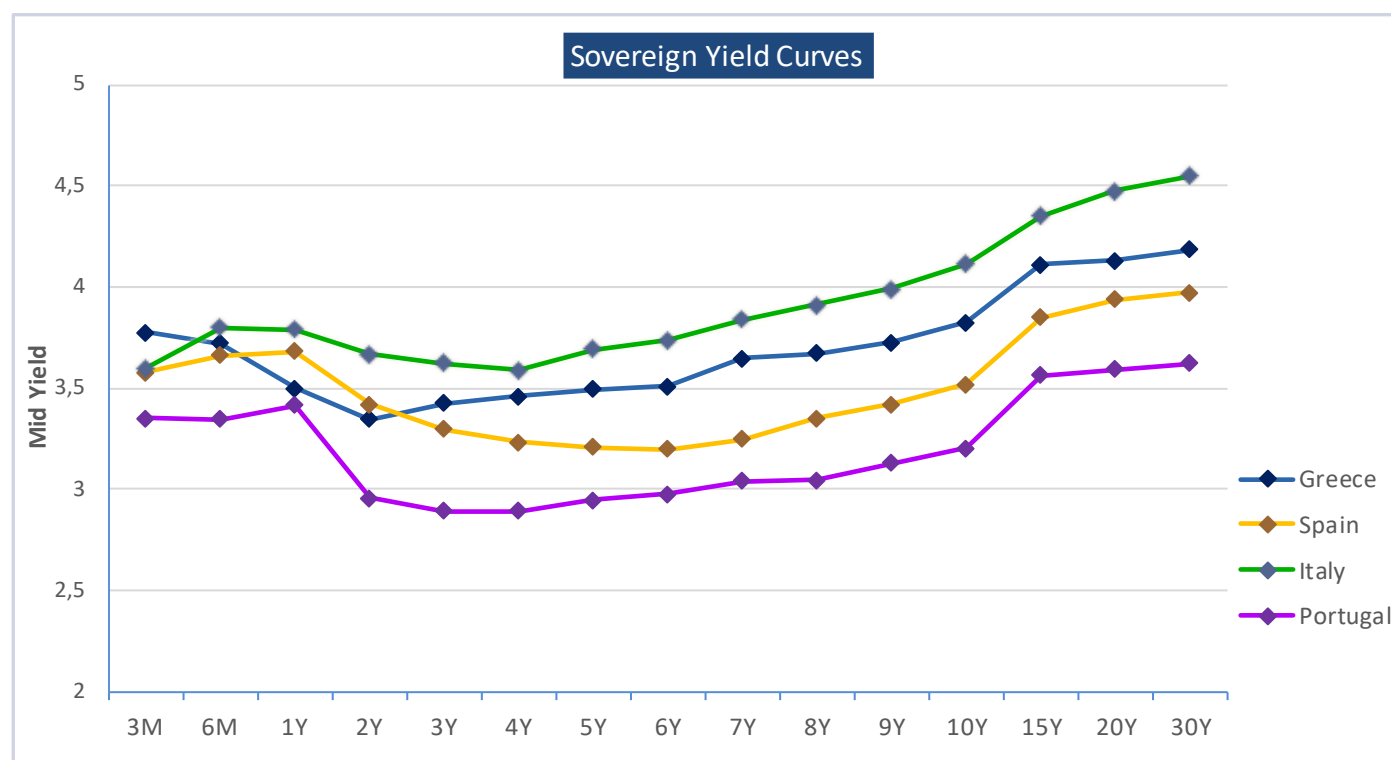
	5 year	10 year	15 year
GREECE	93	131	146
SPAIN	65	100	120
ITALY	113	160	170
PORTUGAL	39	68	92
FRANCE	35	53	67

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	A	STABLE


SOVEREIGN YIELD CURVES

	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,776	3,724	3,499	3,495	3,827	4,113	4,132	4,187
SPAIN	3,577	3,663	3,681	3,208	3,519	3,849	3,939	3,972
ITALY	3,597	3,799	3,789	3,694	4,119	4,353	4,477	4,554
PORTUGAL	3,350	3,347	3,418	2,946	3,204	3,566	3,591	3,622

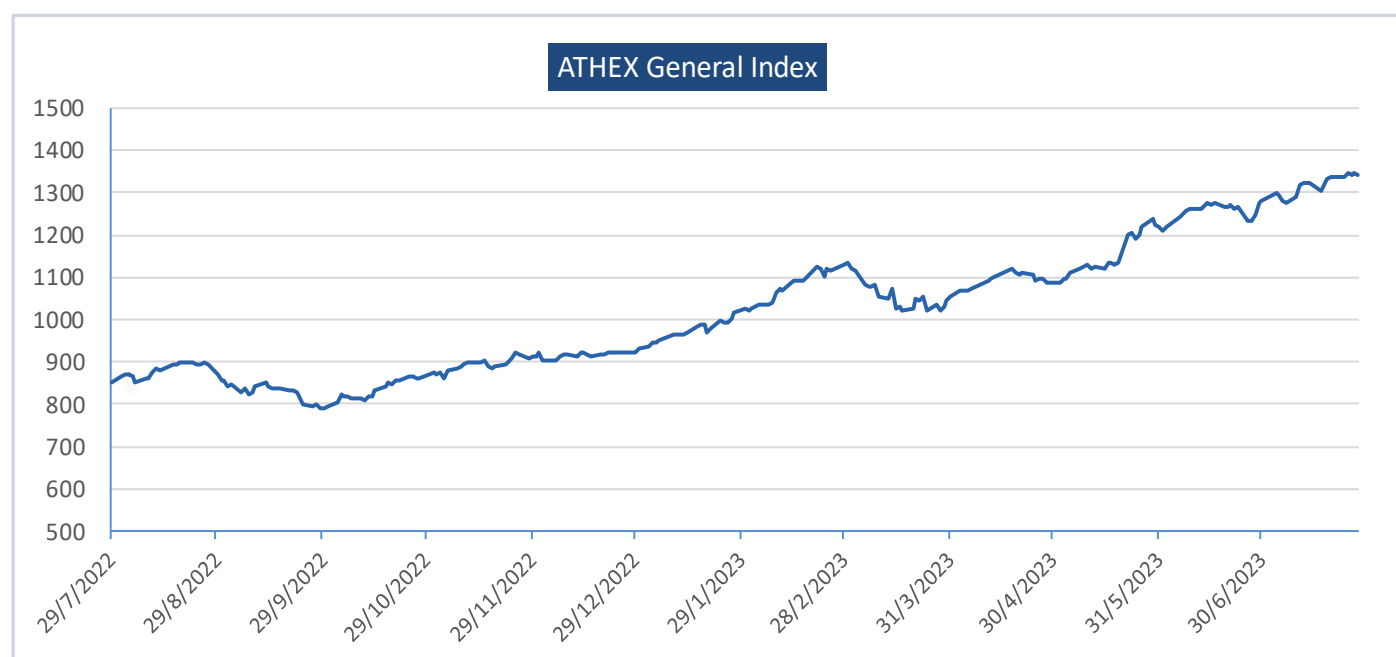

BOND FUTURES

Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	132,520	-0,35	-1,53	1,73
BOBL	115,690	-0,04	-0,45	-1,70
SCHATZ	105,005	0,05	-0,02	-1,10
US LOND BOND	123,719	-0,13	-3,53	-2,56
US 10YR	111,156	0,13	-1,85	-2,11
US 5YR	106,688	0,15	-1,07	-1,61
US 2YR	101,516	0,10	-0,48	-1,36



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.340,87	-0,35	7,51	44,21
EURO STOXX 50 Price EUR	EC	4.423,64	-0,54	1,82	16,61
Deutsche Boerse AG German Stoc	GE	16.336,68	-0,42	-0,42	17,33
FTSE 100 Index	GB	7.702,45	0,13	0,13	3,36
CAC 40 Index	FR	7.416,20	-0,66	-0,66	14,56
IBEX 35 Index	SP	9.698,50	0,04	0,04	17,86
FTSE MIB Index	IT	29.458,70	-0,47	-0,47	24,26
Dow Jones Industrial Average	US	35.282,72	-0,67	-0,67	6,44
S&P 500 INDEX	US	4.537,41	-0,64	-0,64	18,18
NASDAQ Composite Index	US	14.050,11	-0,55	-0,55	34,24
Nikkei 225	JN	32.759,23	-0,40	-0,40	25,54

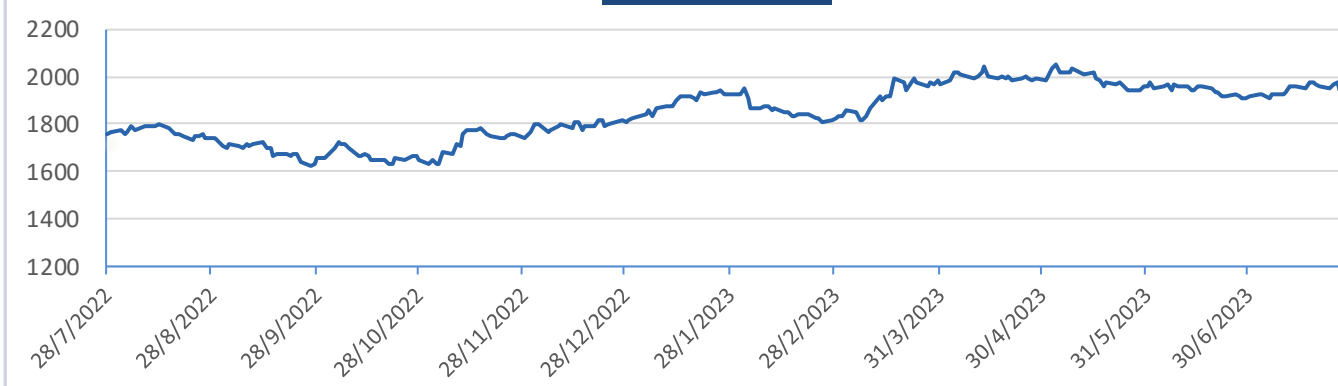


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.949,260	0,17	2,20	6,87
Silver	24,158	0,09	6,43	0,85
Palladium	1.236,150	-0,65	-2,08	-31,04
Platinum	941,130	0,39	2,85	-12,40

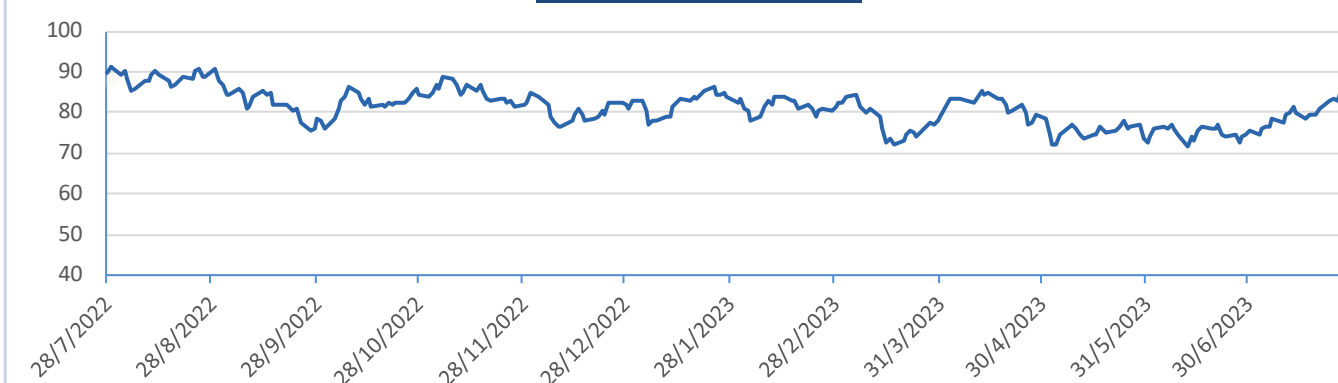
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	84,040	-0,24	13,20	1,13
WTI Crude Oil	79,920	-0,21	14,61	1,36
Natural Gas	2,605	0,39	-1,55	-36,62

Brent Crude Oil (Future)



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