

DAILY MARKET REPORT

Monday, 31 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	1,103	0,10	1,08	3,01
EURGBP	0,858	-0,05	-0,05	3,21
EURJPY	156,950	-0,97	-0,97	-10,54
EURCHF	0,959	-0,06	-0,06	3,19
EURSEK	11,594	0,27	0,27	-3,74
EURNOK	11,208	0,28	0,28	-6,32
EURDKK	7,452	0,00	0,00	-0,21

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,286	0,03	1,20	6,39
USDJPY	142,325	-0,82	1,39	-7,88
USDCHF	0,870	0,02	2,99	6,31
USDSEK	10,513	0,35	2,70	-0,81
USDNOK	10,164	0,38	5,64	-3,55
USDDKK	6,758	0,12	0,98	2,80

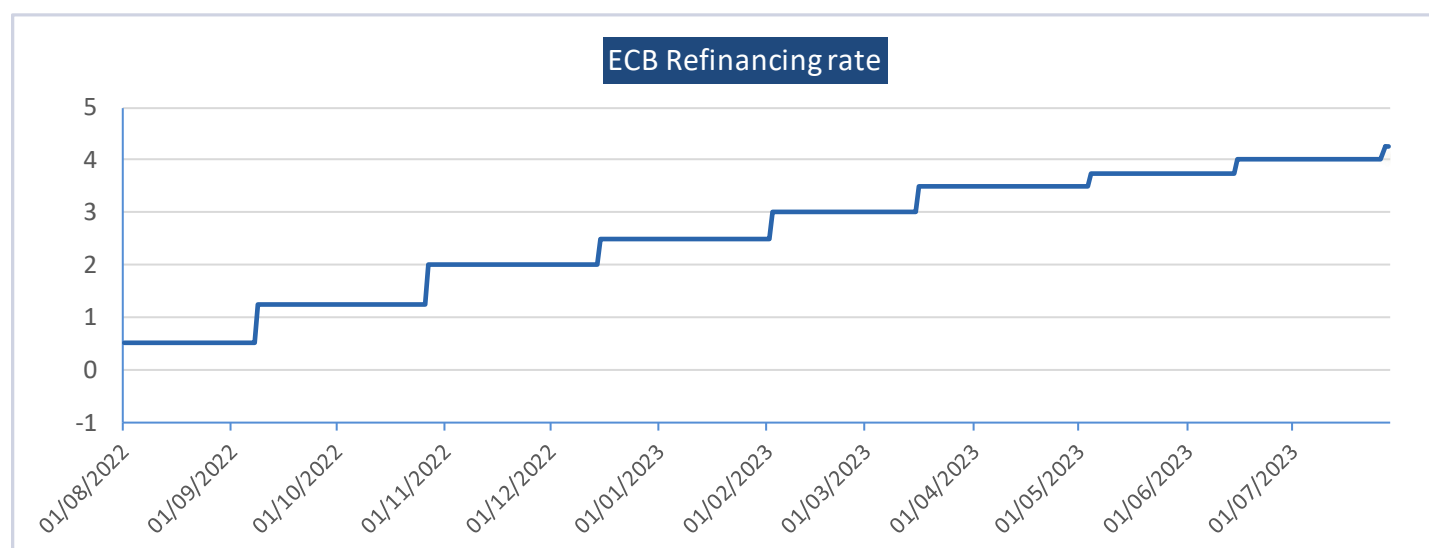
EURUSD spot rate



MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,250	27/07/2023	14/09/2023
Eurozone	Marginal Lend.	4,500	27/07/2023	14/09/2023
Eurozone	Deposit Facility	3,750	27/07/2023	14/09/2023
USA	Fed Funds Target Rate Upper Bound	5,500	28/07/2023	20/09/2023
USA	Fed Funds Target Rate Lower Bound	5,250	28/07/2023	20/09/2023
Japan	BOJ Policy Rate	-0,100	28/07/2023	22/09/2023
United Kingdom	BOE Official Rate	5,000	31/07/2023	03/08/2023

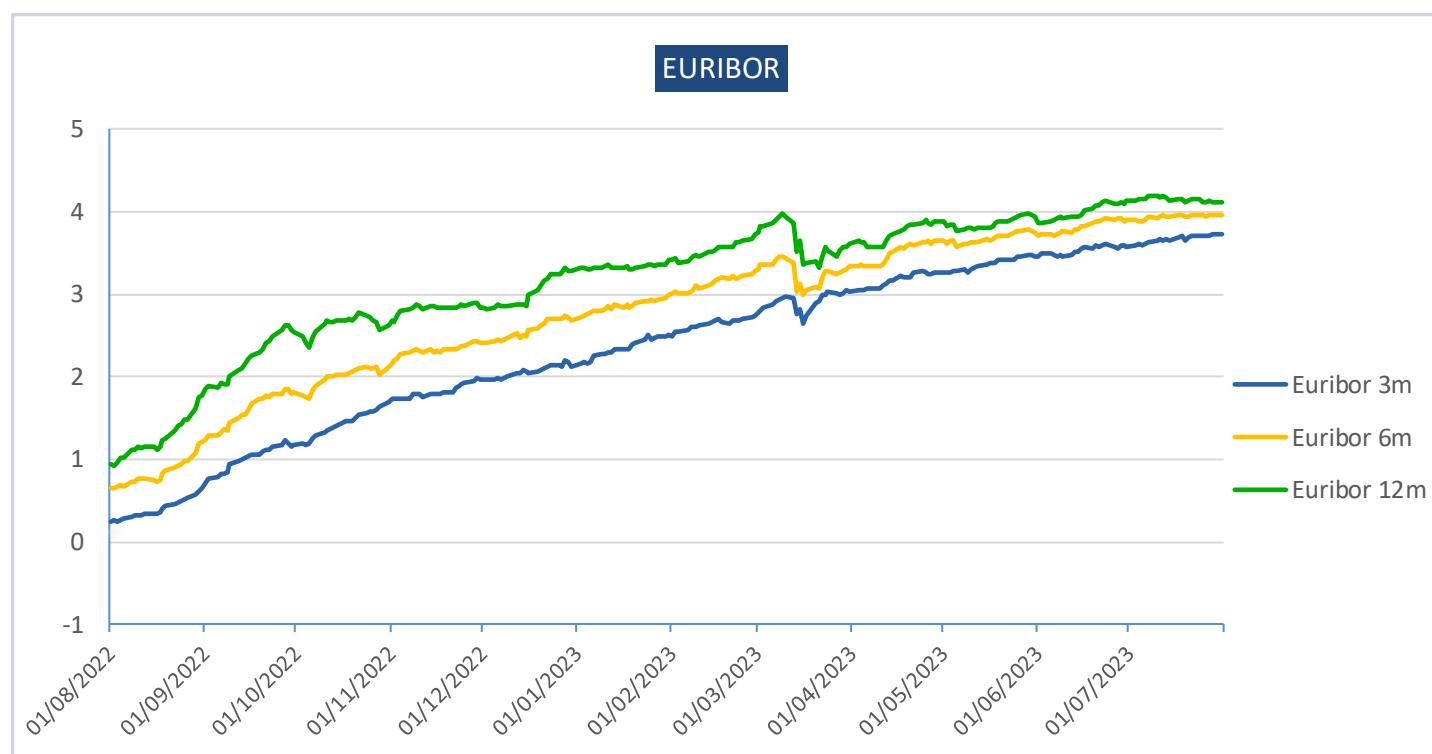


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,022	3,491	3,235	3,136	3,100	3,097	2,983	2,715
USD IRS	5,377	4,414	4,004	3,835	3,726	3,679	3,613	3,384
JPY IRS	0,034	0,225	0,388	0,574	0,799	1,057	1,237	1,314
GBP IRS	5,828	5,298	4,839	4,537	4,311	4,167	4,079	3,932



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,585	3,725	3,958	4,111
SOFR (USD)	5,318	5,372	5,448	5,408
SONIA (GBP)	5,206	5,380	5,603	5,817
SARON (CHF)	1,692	1,720	1,520	2,030
TORF (JPY)	-0,053	-0,056	-0,045	




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	15/02/2025	100,079	3,313	-0	-5	10
GGB 3-year	GR0114032577	0,000	12/02/2026	91,964	3,365	-3	-9	-9
GGB 4-year	GR0118020685	2,000	22/04/2027	95,119	3,417	-4	-5	-39
GGB 5-year	GR0114033583	3,875	15/06/2028	101,867	3,450	-3	-4	-15
GGB 6-year	GR0124035693	3,875	12/03/2029	102,149	3,444	-5	-6	-28
GGB 7-year	GR0124036709	1,500	18/06/2030	87,528	3,577	-3	-6	-46
GGB 8-year	GR0124037715	0,750	18/06/2031	80,852	3,583	-5	-3	-100
GGB 9-year	GR0124038721	1,750	18/06/2032	85,819	3,648	-6	3	-89
GGB 10-year	GR0124039737	4,250	15/06/2033	103,917	3,766	-4	12	-80
GGB 15-year	GR0128017747	4,375	18/07/2038	103,606	4,049	-3	21	-73
GGB 20-year	GR0138015814	4,200	30/01/2042	102,127	4,033	0	11	-16
GGB 30-year	GR0138017836	1,875	24/01/2052	62,940	4,105	-2	8	-36

HELLENIC REPUBLIC TREASURY BILLS

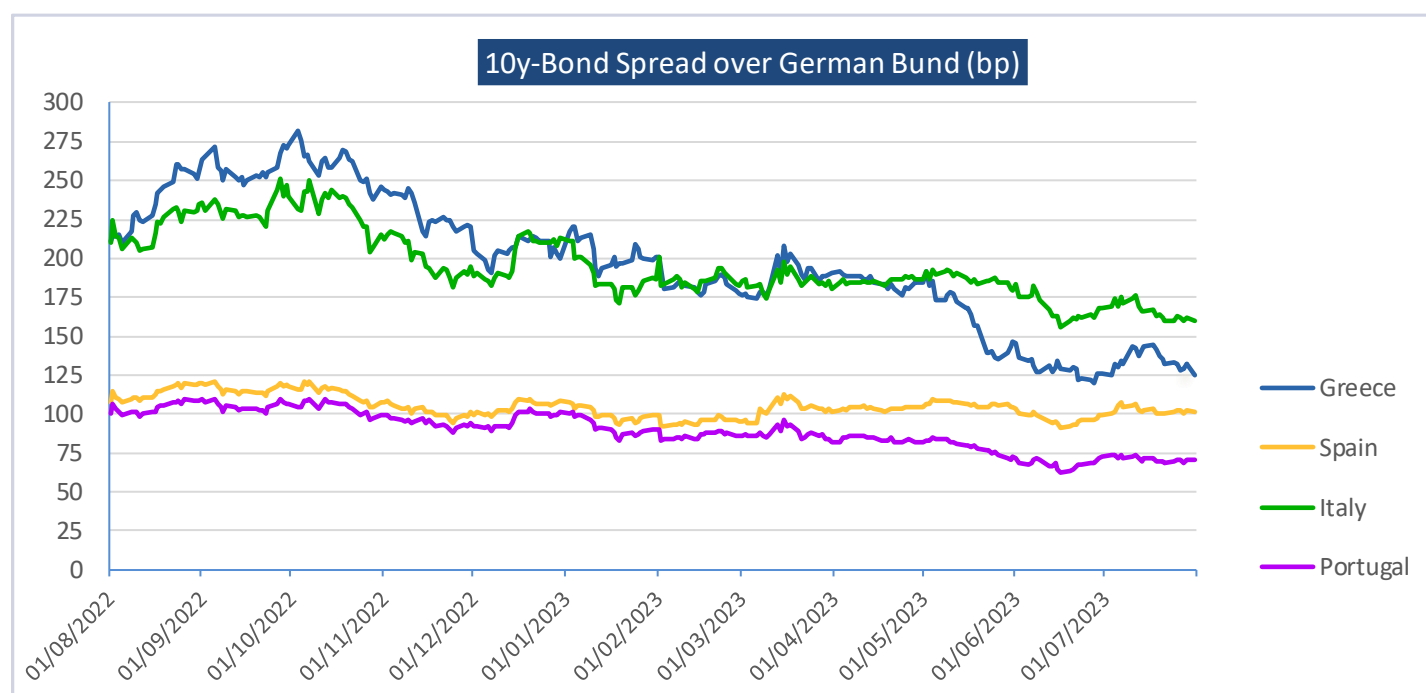
ISIN	Series	Maturity	Last price	Mid Yield
GR0000225319	13W	06/10/2023	99,338	3,694
GR0002249184	26W	26/01/2024	98,136	3,863
GR0004132586	52W	07/06/2024	97,088	3,483

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	88	125	140
SPAIN	22	24	20
ITALY	-24	-35	-31
PORTUGAL	48	55	48
FRANCE	53	72	72



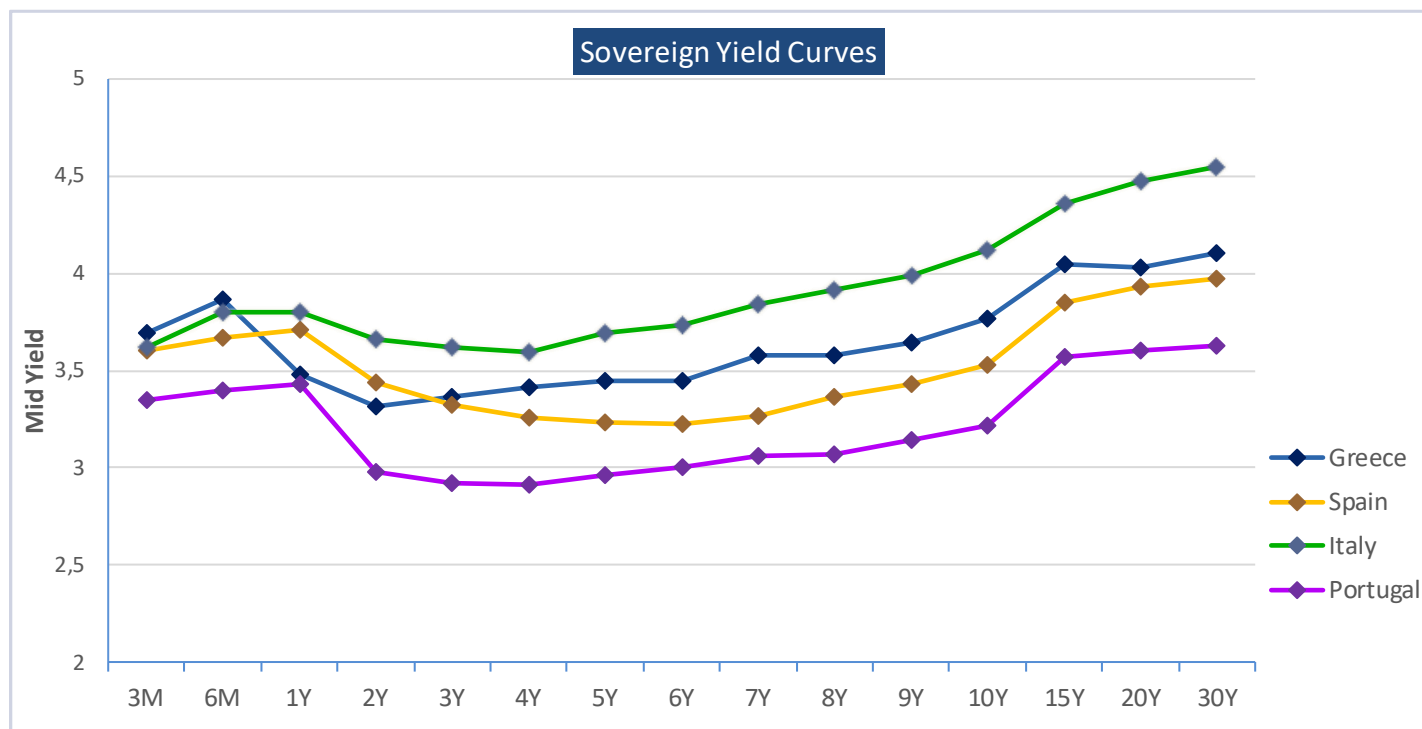
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	88	125	140
SPAIN	67	101	120
ITALY	112	160	171
PORTUGAL	40	70	92
FRANCE	36	53	68



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



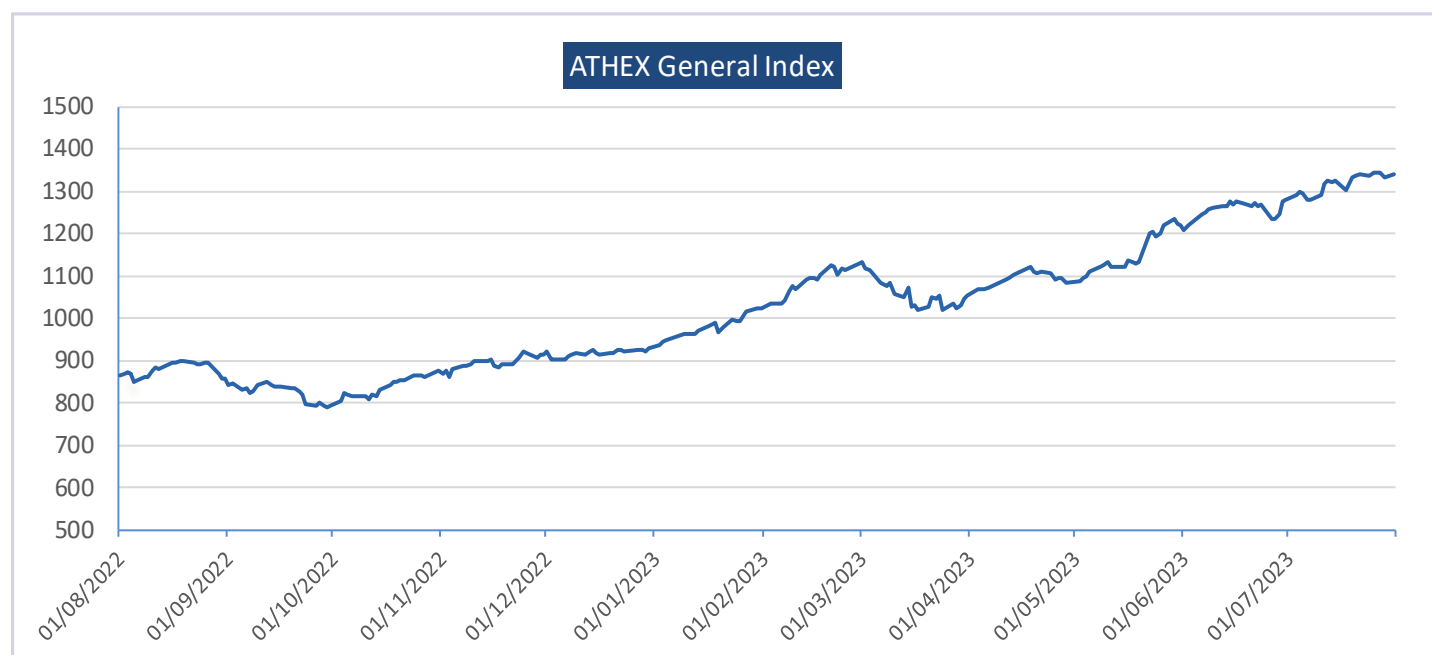
SOVEREIGN YIELD CURVES								
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,694	3,863	3,483	3,450	3,766	4,049	4,033	4,105
SPAIN	3,604	3,666	3,709	3,233	3,529	3,849	3,931	3,977
ITALY	3,618	3,797	3,800	3,690	4,118	4,358	4,474	4,547
PORTUGAL	3,348	3,399	3,433	2,966	3,216	3,570	3,601	3,629



BOND FUTURES				
Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	132,550	-0,32	-0,89	1,76
BOBL	115,630	-0,17	-0,07	-1,75
SCHATZ	104,970	-0,05	0,11	-1,13
US LOND BOND	124,000	-0,20	-2,29	-2,34
US 10YR	111,234	-0,10	-0,92	-2,04
US 5YR	106,711	-0,04	-0,36	-1,59
US 2YR	101,488	0,00	-0,18	-1,39

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.341,37	0,56	4,91	44,27
EURO STOXX 50 Price EUR	EC	4.485,15	0,42	1,96	18,23
Deutsche Boerse AG German Stoc	GE	16.519,42	0,30	0,30	18,64
FTSE 100 Index	GB	7.687,50	-0,09	-0,09	3,16
CAC 40 Index	FR	7.513,09	0,49	0,49	16,05
IBEX 35 Index	SP	9.682,00	-0,03	-0,03	17,66
FTSE MIB Index	IT	29.655,45	0,53	0,53	25,09
Dow Jones Industrial Average	US	35.459,29	0,50	0,50	6,98
S&P 500 INDEX	US	4.582,23	0,99	0,99	19,34
NASDAQ Composite Index	US	14.316,66	1,90	1,90	36,79
Nikkei 225	JN	33.172,22	1,26	1,26	27,12



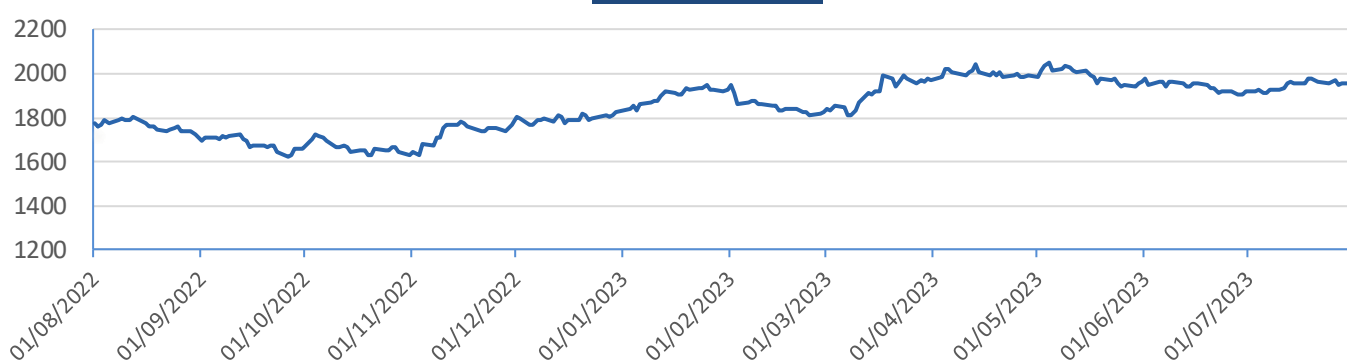


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.955,640	-0,20	1,89	7,22
Silver	24,263	-0,33	6,53	1,29
Palladium	1.243,000	-0,55	1,02	-30,66
Platinum	931,850	-0,72	2,82	-13,26

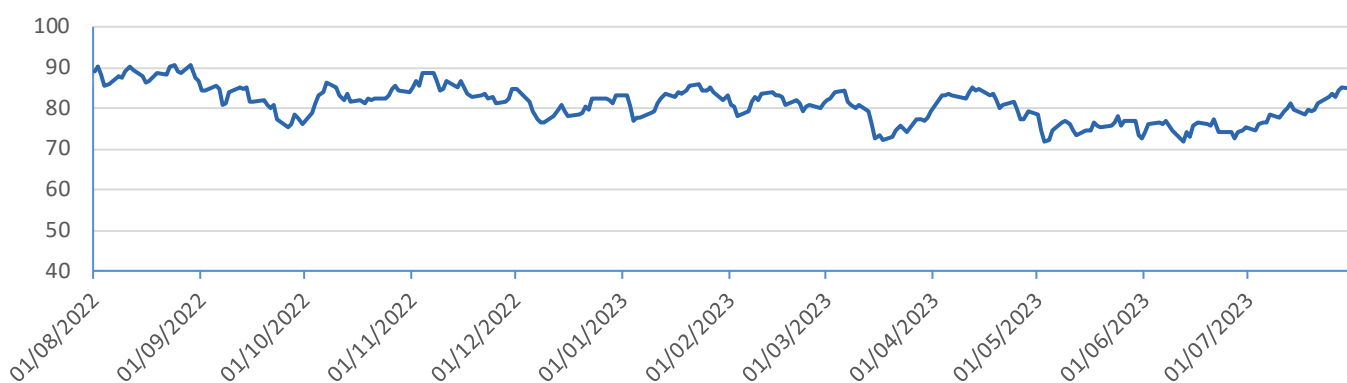
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	84,950	-0,05	12,65	2,23
WTI Crude Oil	80,720	0,17	14,04	2,37
Natural Gas	2,661	0,87	-4,07	-35,26

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.