

DAILY MARKET REPORT

Friday, 04 August 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	1,094	-0,07	0,57	2,20
EURGBP	0,861	0,01	0,01	2,77
EURJPY	156,090	-0,01	-0,01	-10,05
EURCHF	0,960	-0,30	-0,30	3,07
EURSEK	11,717	-0,19	-0,19	-4,75
EURNOK	11,188	0,76	0,76	-6,15
EURDKK	7,451	0,00	0,00	-0,19

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,270	-0,07	-0,10	5,11
USDJPY	142,665	-0,06	1,27	-8,09
USDCHF	0,877	-0,38	2,22	5,36
USDSEK	10,709	-0,21	1,14	-2,62
USDNOK	10,225	0,17	4,24	-4,12
USDDKK	6,810	-0,07	0,52	2,01

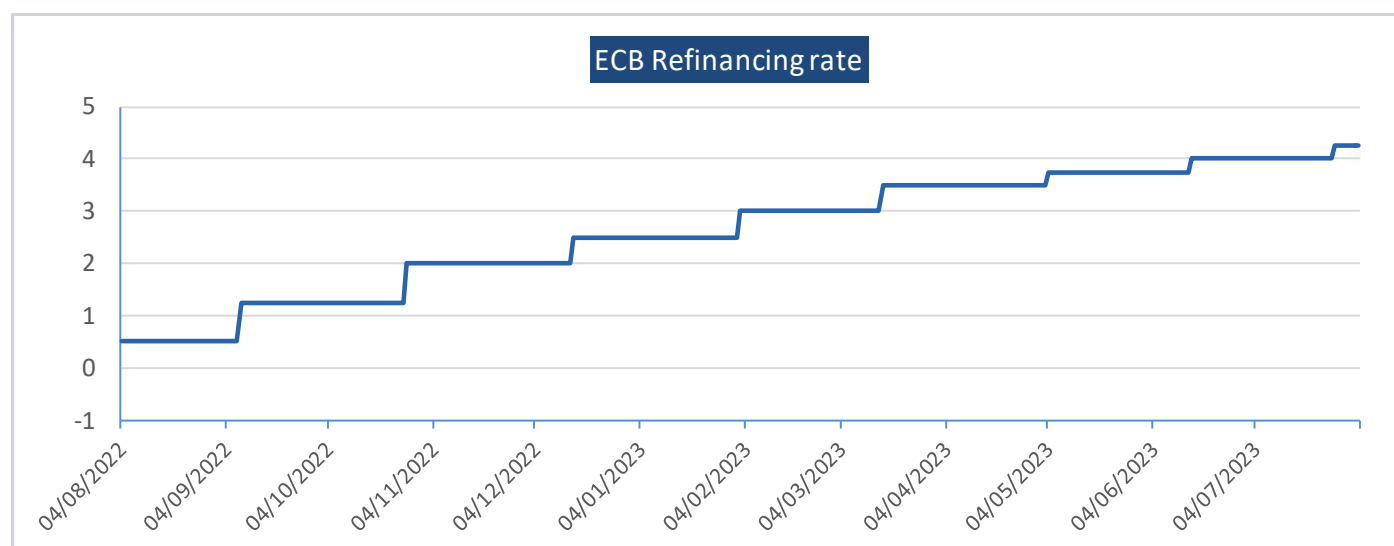
EURUSD spot rate



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	03/08/2023	20/09/2023
USA	Fed Funds Target Rate Lower Bound	5,250	03/08/2023	20/09/2023
Japan	BOJ Policy Rate	-0,100	28/07/2023	22/09/2023
United Kingdom	BOE Official Rate	5,250	04/08/2023	21/09/2023

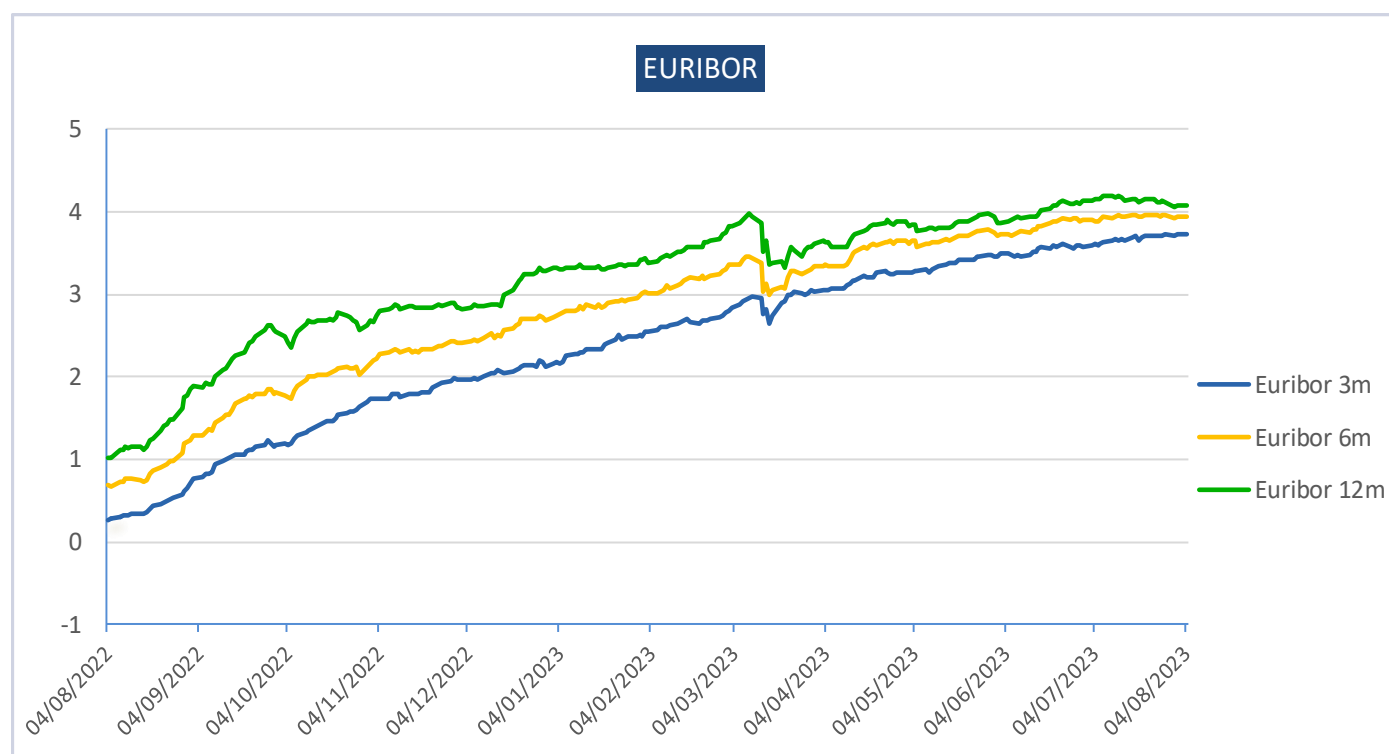


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,015	3,507	3,295	3,218	3,197	3,201	3,081	2,800
USD IRS	5,377	4,450	4,101	3,976	3,909	3,894	3,841	3,623
JPY IRS	0,056	0,277	0,442	0,624	0,845	1,125	1,320	1,413
GBP IRS	5,748	5,314	4,892	4,614	4,410	4,285	4,201	4,051



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,610	3,733	3,944	4,081
SOFR (USD)	5,316	5,370	5,433	5,365
SONIA (GBP)	5,257	5,402	5,616	5,805
SARON (CHF)	1,701	1,740	1,520	2,030
TORF (JPY)	-0,053	-0,053	-0,034	





FIXED INCOME

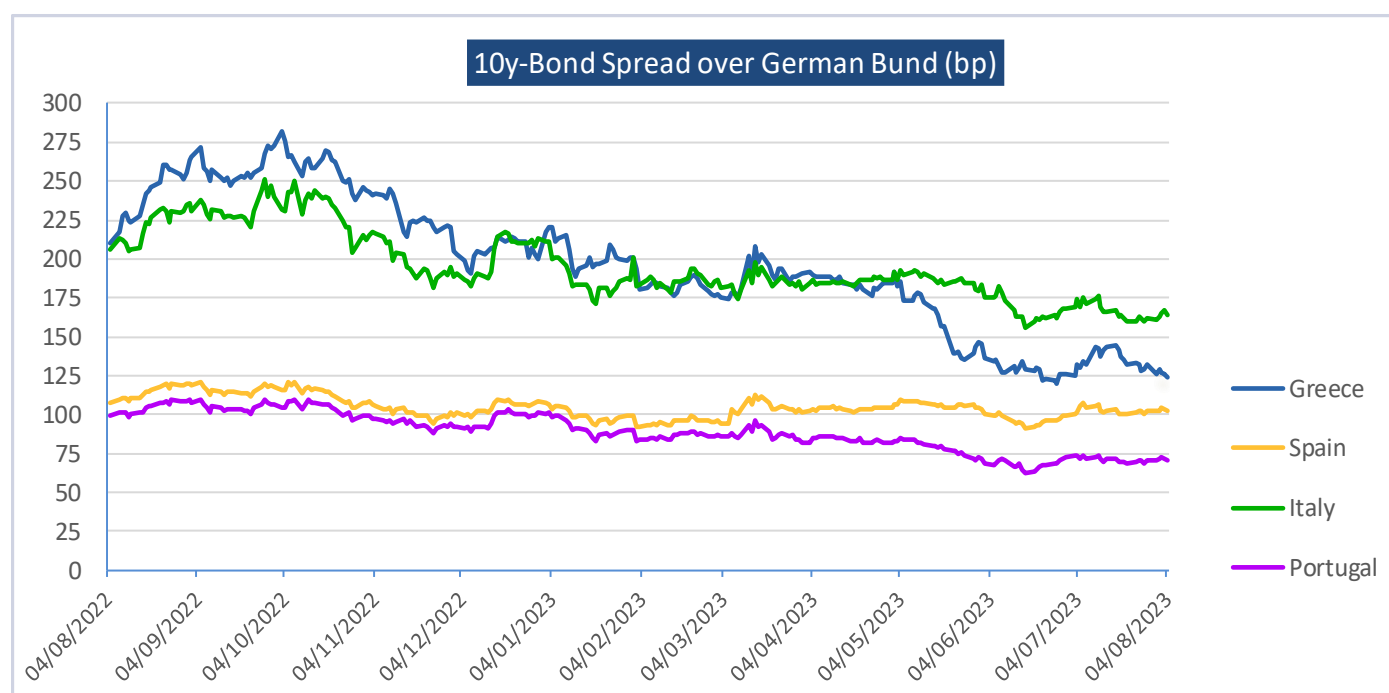
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/02/2025	100,071	3,317	-1	-6	11
GGB 3-year	GR0114032577	0,000	12/02/2026	91,806	3,458	0	-7	0
GGB 4-year	GR0118020685	2,000	22/04/2027	94,870	3,498	1	-6	-31
GGB 5-year	GR0114033583	3,875	15/06/2028	101,533	3,524	2	-9	-7
GGB 6-year	GR0124035693	3,875	12/03/2029	101,406	3,590	2	-3	-13
GGB 7-year	GR0124036709	1,500	18/06/2030	86,767	3,720	3	0	-32
GGB 8-year	GR0124037715	0,750	18/06/2031	80,036	3,726	3	3	-86
GGB 9-year	GR0124038721	1,750	18/06/2032	85,007	3,772	3	3	-77
GGB 10-year	GR0124039737	4,250	15/06/2033	103,203	3,852	-1	8	-71
GGB 15-year	GR0128017747	4,375	18/07/2038	102,197	4,174	2	21	-60
GGB 20-year	GR0138015814	4,200	30/01/2042	99,808	4,213	0	18	2
GGB 30-year	GR0138017836	1,875	24/01/2052	60,954	4,271	-1	17	-20

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	03/11/2023	99,081	3,840
GR0002249184	26W	26/01/2024	98,235	3,783
GR0004132586	52W	07/06/2024	97,087	3,554

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	90	124	142
SPAIN	23	21	21
ITALY	-26	-41	-34
PORTUGAL	49	53	50
FRANCE	56	71	77



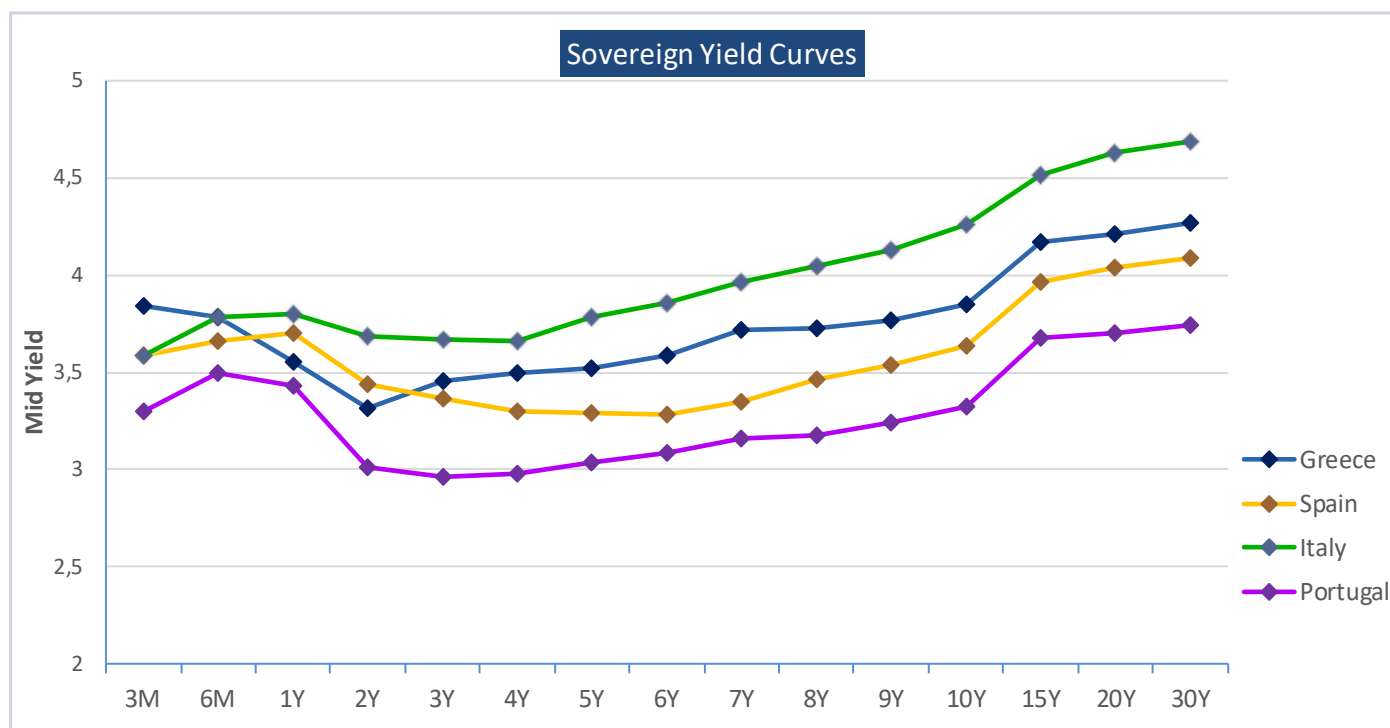
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	90	124	142
SPAIN	67	102	121
ITALY	116	164	176
PORTUGAL	41	71	93
FRANCE	34	53	65



CREDIT RATINGS										
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment (R&I)	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BB+	POS	Ba3	POS	BB+	STABLE	BBH	STABLE	BBB-	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE	A	STABLE
ITALY	BBBu	STABLE	Baa3u	NEG	BBB	STABLE	BBBH	STABLE	BBB+	STABLE
PORTUGAL	BBB+u	STABLE	Baa2	POS	BBB+u	STABLE	A	STABLE	BBB	STABLE


SOVEREIGN YIELD CURVES

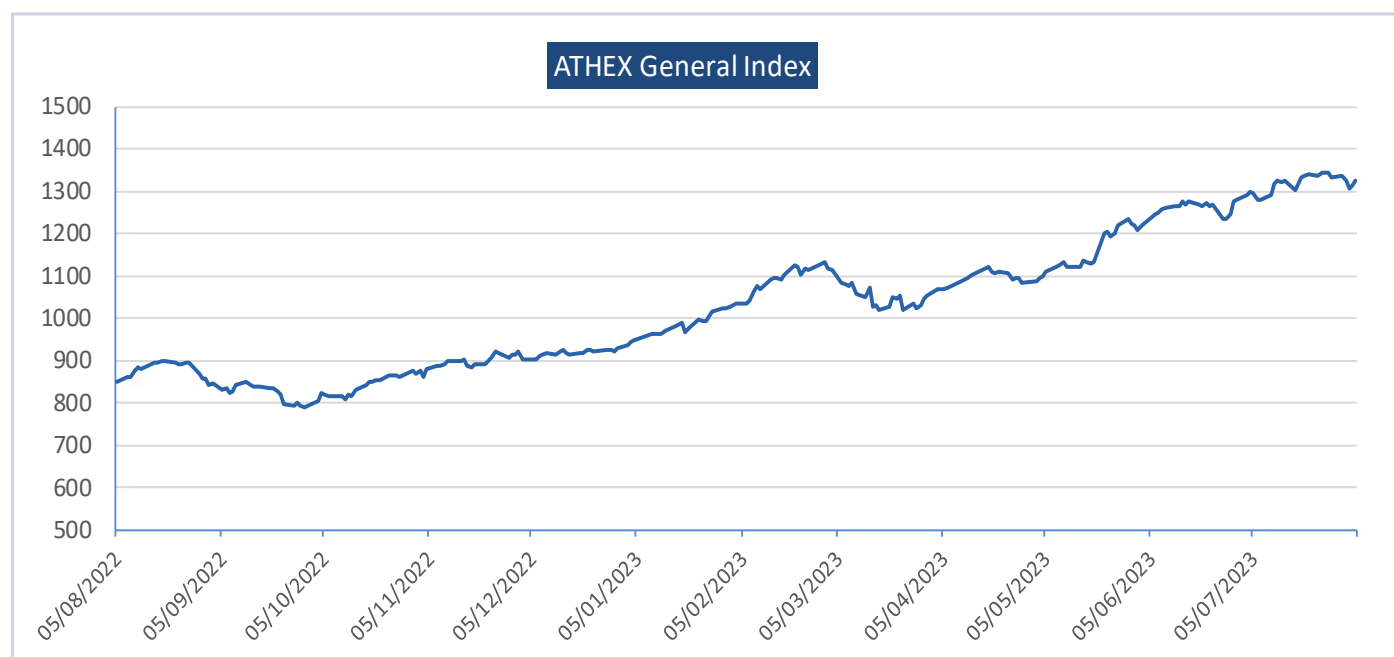
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	3,840	3,783	3,554	3,524	3,852	4,174	4,213	4,271
SPAIN	3,587	3,661	3,705	3,291	3,639	3,962	4,042	4,088
ITALY	3,584	3,782	3,799	3,788	4,258	4,513	4,631	4,687
PORTUGAL	3,298	3,500	3,433	3,037	3,320	3,679	3,703	3,743


BOND FUTURES

Currency	Last price	1-day change (%)	1-month yield change (%)	Year to date yield change (%)
BUND	131,440	-0,36	-1,22	0,91
BOBL	115,360	-0,27	-0,05	-1,98
SCHATZ	105,010	-0,09	0,21	-1,09
US LOND BOND	120,531	0,16	-4,81	-5,07
US 10YR	110,172	-0,06	-1,58	-2,97
US 5YR	106,273	-0,09	-0,53	-1,99
US 2YR	101,430	-0,06	-0,13	-1,44

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.323,70	0,71	1,84	42,37
EURO STOXX 50 Price EUR	EC	4.330,69	0,61	-1,37	14,16
Deutsche Boerse AG German Stoc	GE	15.947,85	0,34	0,34	14,54
FTSE 100 Index	GB	7.544,22	0,20	0,20	1,24
CAC 40 Index	FR	7.300,28	0,55	0,55	12,77
IBEX 35 Index	SP	9.347,70	0,44	0,44	13,59
FTSE MIB Index	IT	28.773,77	0,25	0,25	21,37
Dow Jones Industrial Average	US	35.215,89	-0,19	-0,19	6,24
S&P 500 INDEX	US	4.501,89	-0,25	-0,25	17,25
NASDAQ Composite Index	US	13.959,71	-0,10	-0,10	33,38
Nikkei 225	JN	32.192,75	0,10	0,10	23,37



COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.933,240	-0,04	0,40	5,99
Silver	23,446	-0,53	2,09	-2,12
Palladium	1.253,880	-0,33	0,40	-30,06
Platinum	915,950	-0,20	-0,41	-14,74

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	85,580	0,52	12,53	3,65
WTI Crude Oil	82,000	0,55	17,29	3,99
Natural Gas	2,580	0,58	-4,52	-37,23

Brent Crude Oil (Future)



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