

# DAILY MARKET REPORT

Wednesday, 16 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 |



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## FOREIGN EXCHANGE

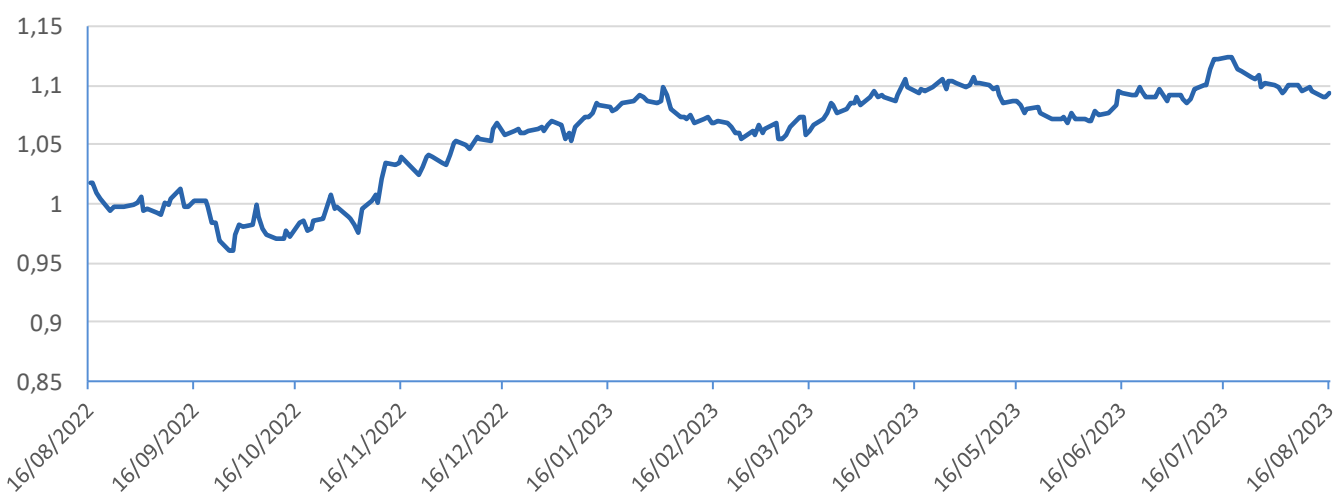
### SPOT RATES (base currency EUR)

| Currency      | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|---------------|------------|------------------|--------------------|-------------------------|
| <b>EURUSD</b> | 1,093      | 0,26             | -2,70              | 2,13                    |
| <b>EURGBP</b> | 0,857      | 0,21             | 0,21               | 3,36                    |
| <b>EURJPY</b> | 159,060    | -0,18            | -0,18              | -11,73                  |
| <b>EURCHF</b> | 0,960      | -0,21            | -0,21              | 3,07                    |
| <b>EURSEK</b> | 11,840     | 0,06             | 0,06               | -5,74                   |
| <b>EURNOK</b> | 11,458     | 0,29             | 0,29               | -8,36                   |
| <b>EURDKK</b> | 7,452      | 0,00             | 0,00               | -0,20                   |

### SPOT RATES (base currency USD)

| Currency      | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|---------------|------------|------------------|--------------------|-------------------------|
| <b>GBPUSD</b> | 1,276      | 0,46             | -2,36              | 5,64                    |
| <b>USDJPY</b> | 145,495    | 0,06             | -4,66              | -9,88                   |
| <b>USDCHF</b> | 0,878      | 0,03             | -2,02              | 5,27                    |
| <b>USDSEK</b> | 10,830     | 0,31             | -5,34              | -3,70                   |
| <b>USDNOK</b> | 10,480     | 0,54             | -4,02              | -6,46                   |
| <b>USDDKK</b> | 6,816      | 0,24             | -2,73              | 1,92                    |

EURUSD spot rate

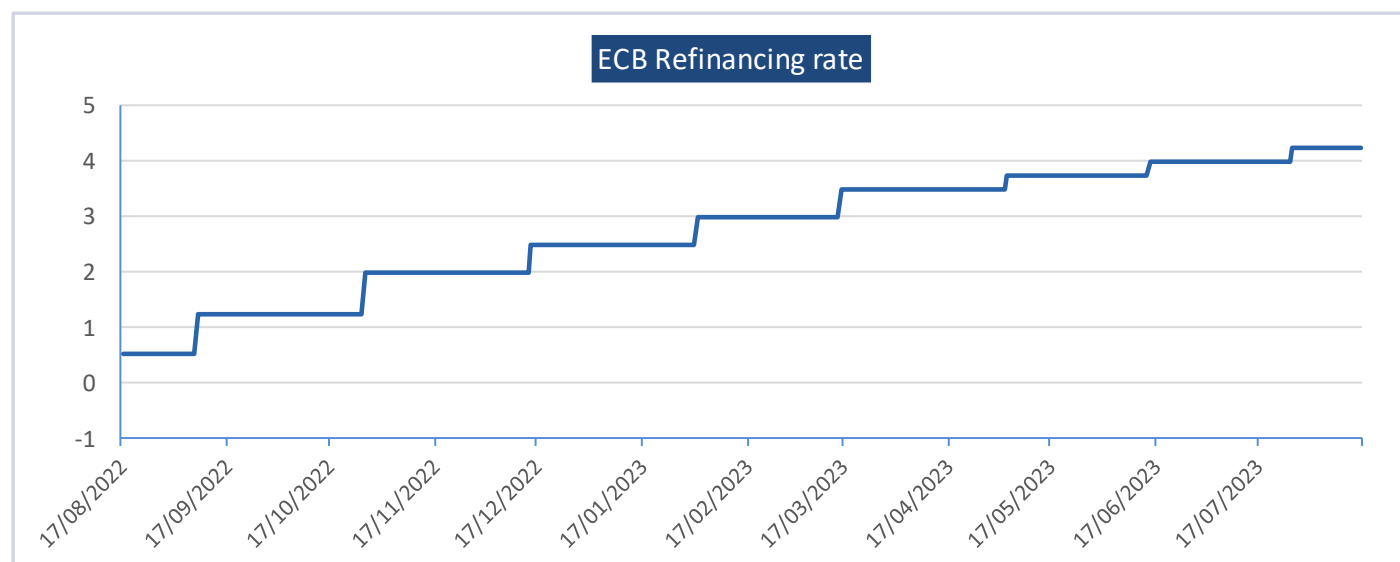


## MONEY MARKET

## 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      | 15/08/2023  | 20/09/2023  |
| USA            | Fed Funds Target Rate Lower Bound | 5,250      | 15/08/2023  | 20/09/2023  |
| Japan          | BOJ Policy Rate                   | -0,100     | 16/08/2023  | 22/09/2023  |
| United Kingdom | BOE Official Rate                 | 5,250      | 16/08/2023  | 21/09/2023  |

ECB Refinancing rate

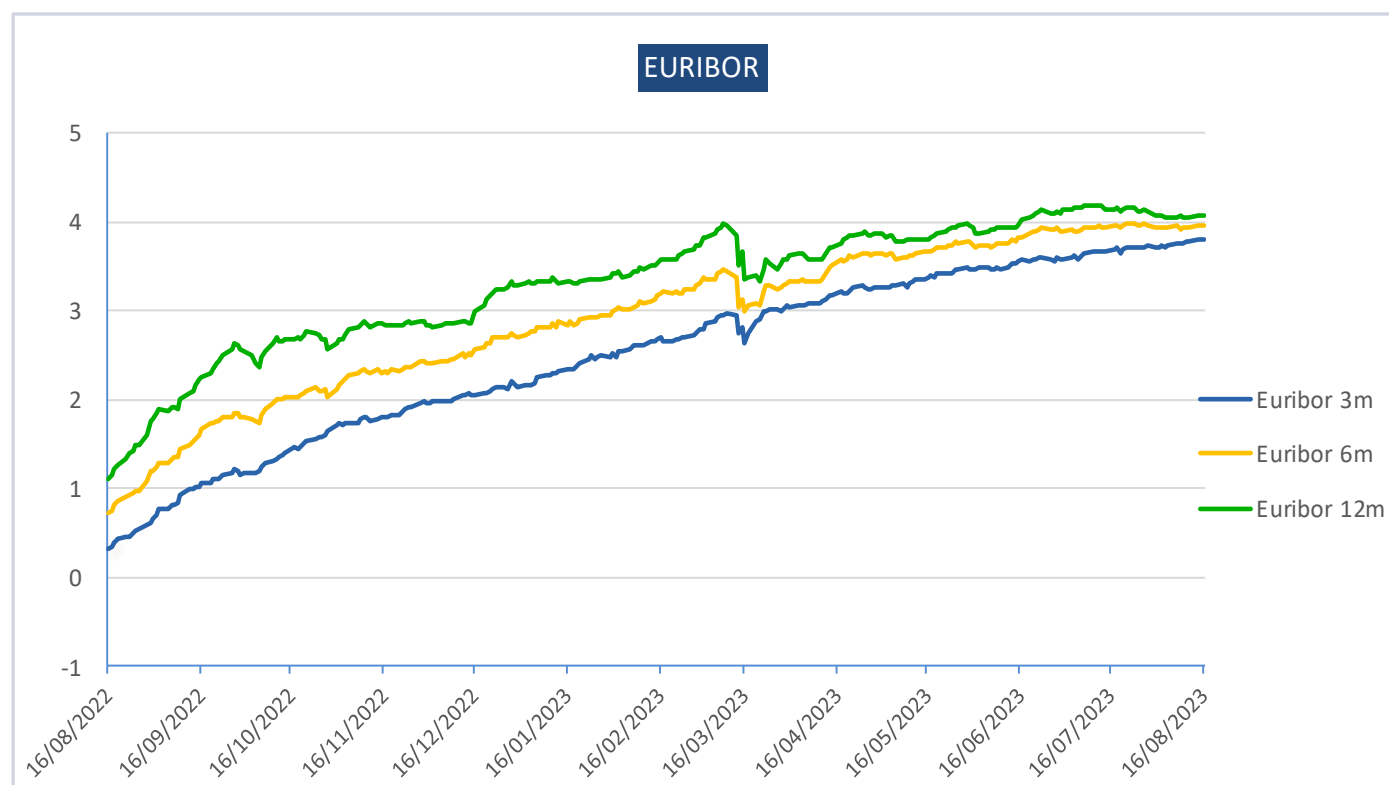


## INTEREST RATE SWAPS

|         | 1 year | 3 year | 5 year | 7 year | 10 year | 15 year | 20 year | 30 year |
|---------|--------|--------|--------|--------|---------|---------|---------|---------|
| EUR IRS | 4,053  | 3,564  | 3,351  | 3,274  | 3,254   | 3,258   | 3,142   | 2,868   |
| USD IRS | 5,353  | 4,443  | 4,104  | 3,979  | 3,913   | 3,900   | 3,850   | 3,634   |
| JPY IRS | 0,051  | 0,278  | 0,448  | 0,626  | 0,845   | 1,111   | 1,298   | 1,388   |
| GBP IRS | 5,924  | 5,443  | 5,026  | 4,750  | 4,546   | 4,418   | 4,329   | 4,168   |


**INTERBANK RATES**

|                    | 1 month | 3 months | 6 months | 12 months |
|--------------------|---------|----------|----------|-----------|
| <b>EURIBOR</b>     | 3,664   | 3,799    | 3,957    | 4,076     |
| <b>SOFR (USD)</b>  | 5,314   | 5,376    | 5,445    | 5,382     |
| <b>SONIA (GBP)</b> | 5,193   | 5,362    | 5,562    | 5,766     |
| <b>SARON (CHF)</b> | 1,704   | 1,770    | 1,520    | 2,030     |
| <b>TORF (JPY)</b>  | -0,053  | -0,053   | -0,042   |           |




**FIXED INCOME**

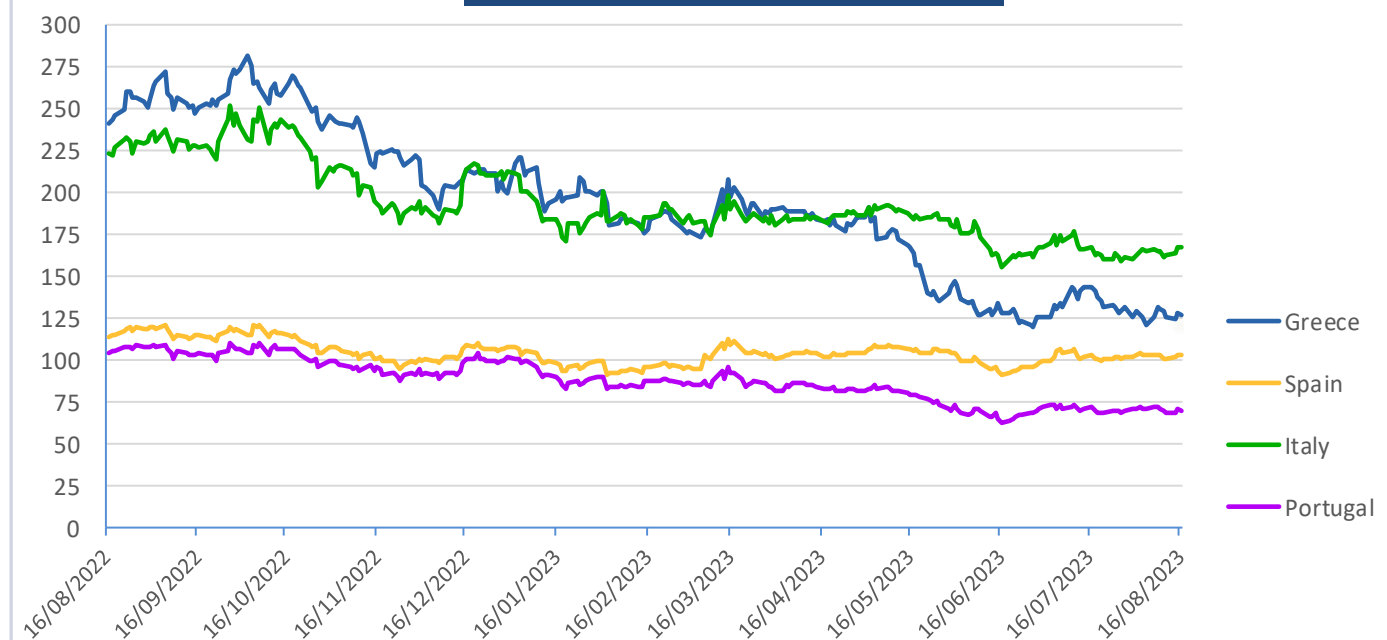
| HELLENIC REPUBLIC BENCHMARKS BONDS |              |        |            |            |           |                         |                           |                                |
|------------------------------------|--------------|--------|------------|------------|-----------|-------------------------|---------------------------|--------------------------------|
| 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 | 100,025    | 3,348     | 1                       | 1                         | 14                             |
| GGB 3-year                         | GR0114032577 | 0,000  | 12/02/2026 | 91,954     | 3,429     | -3                      | -2                        | -2                             |
| GGB 4-year                         | GR0118020685 | 2,000  | 22/04/2027 | 94,860     | 3,512     | -4                      | 3                         | -30                            |
| GGB 5-year                         | GR0114033583 | 3,875  | 15/06/2028 | 101,395    | 3,553     | -4                      | -1                        | -5                             |
| GGB 6-year                         | GR0124035693 | 3,875  | 12/03/2029 | 101,191    | 3,631     | -2                      | 7                         | -9                             |
| GGB 7-year                         | GR0124036709 | 1,500  | 18/06/2030 | 86,403     | 3,796     | 0                       | 4                         | -24                            |
| GGB 8-year                         | GR0124037715 | 0,750  | 18/06/2031 | 79,481     | 3,831     | -2                      | 5                         | -75                            |
| GGB 9-year                         | GR0124038721 | 1,750  | 18/06/2032 | 84,246     | 3,891     | -1                      | 3                         | -65                            |
| GGB 10-year                        | GR0124039737 | 4,250  | 15/06/2033 | 102,472    | 3,940     | -2                      | 0                         | -62                            |
| GGB 15-year                        | GR0128017747 | 4,375  | 18/07/2038 | 101,891    | 4,201     | 1                       | 6                         | -58                            |
| GGB 20-year                        | GR0138015814 | 4,200  | 30/01/2042 | 99,338     | 4,251     | 0                       | 3                         | 6                              |
| GGB 30-year                        | GR0138017836 | 1,875  | 24/01/2052 | 61,068     | 4,263     | -1                      | 3                         | -21                            |

| HELLENIC REPUBLIC TREASURY BILLS |        |            |            |           |
|----------------------------------|--------|------------|------------|-----------|
| ISIN                             | Series | Maturity   | Last price | Mid Yield |
| GR0000226325                     | 13W    | 03/11/2023 | 99,213     | 3,709     |
| GR0002249184                     | 26W    | 26/01/2024 | 98,346     | 3,762     |
| GR0004132586                     | 52W    | 07/06/2024 | 97,200     | 3,528     |

| GREEK BONDS SPREAD OVER EU COUNTRIES (bp) |        |         |         |
|-------------------------------------------|--------|---------|---------|
|                                           | 5 year | 10 year | 15 year |
| GERMANY                                   | 88     | 128     | 141     |
| SPAIN                                     | 22     | 24      | 19      |
| ITALY                                     | -33    | -40     | -37     |
| PORTUGAL                                  | 48     | 57      | 46      |
| FRANCE                                    | 52     | 74      | 73      |


**BONDS SPREAD OVER GERMAN BUND (bp)**

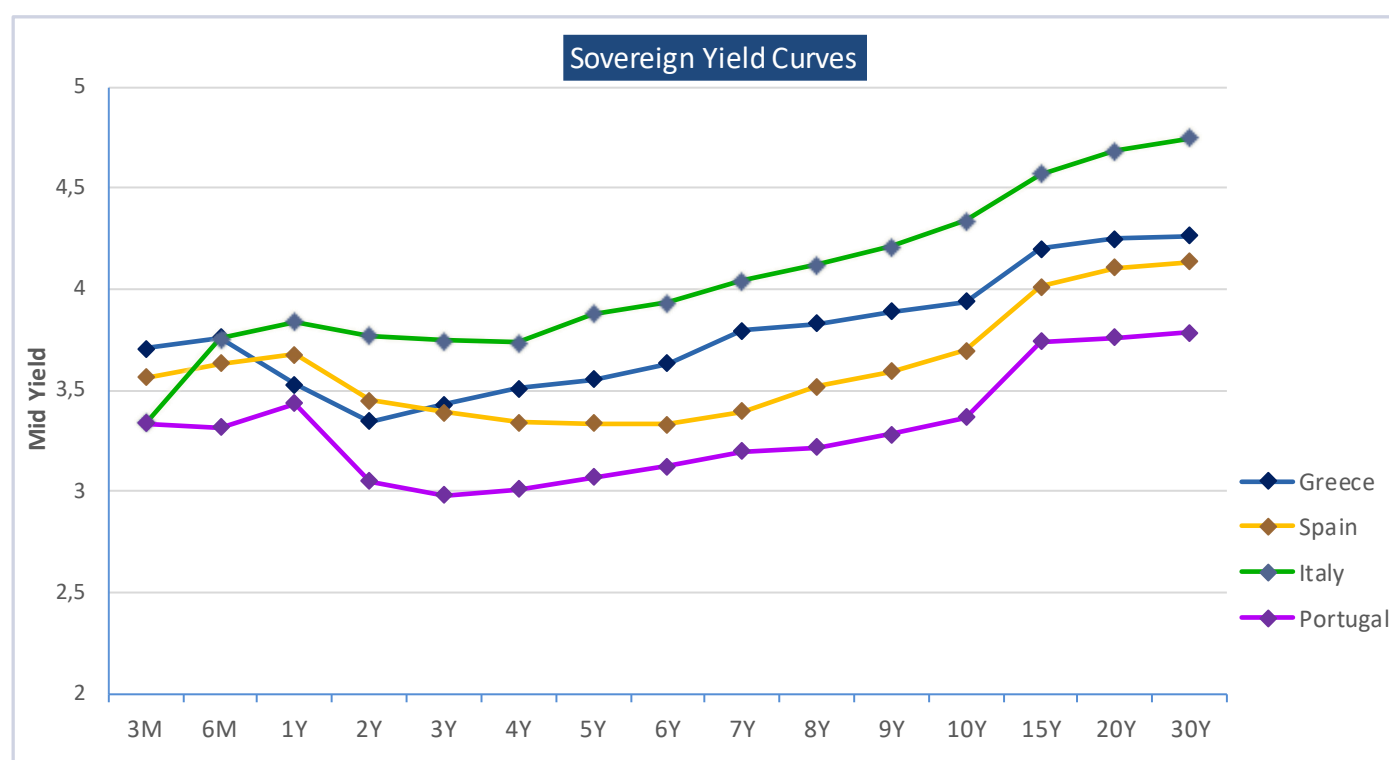
|                 | 5 year | 10 year | 15 year |
|-----------------|--------|---------|---------|
| <b>GREECE</b>   | 88     | 128     | 141     |
| <b>SPAIN</b>    | 67     | 103     | 122     |
| <b>ITALY</b>    | 121    | 168     | 178     |
| <b>PORTUGAL</b> | 40     | 70      | 95      |
| <b>FRANCE</b>   | 36     | 54      | 68      |

**10y-Bond Spread over German Bund (bp)**

**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 |
| <b>GREECE</b>   | BB+                 | POS     | Ba3     | POS     | BB+    | STABLE  | BBH              | STABLE  | BBB-                  | STABLE  | BBB-               | STABLE  |
| <b>SPAIN</b>    | Au                  | STABLE  | Baa1    | STABLE  | A-     | STABLE  | A                | STABLE  | A                     | STABLE  | A-                 | STABLE  |
| <b>ITALY</b>    | BBBu                | STABLE  | Baa3u   | NEG     | BBB    | STABLE  | BBBH             | STABLE  | BBB+                  | STABLE  | BBB+               | STABLE  |
| <b>PORTUGAL</b> | BBB+u               | STABLE  | Baa2    | POS     | BBB+u  | STABLE  | A                | STABLE  | BBB                   | STABLE  | A-                 | STABLE  |


**SOVEREIGN YIELD CURVES**

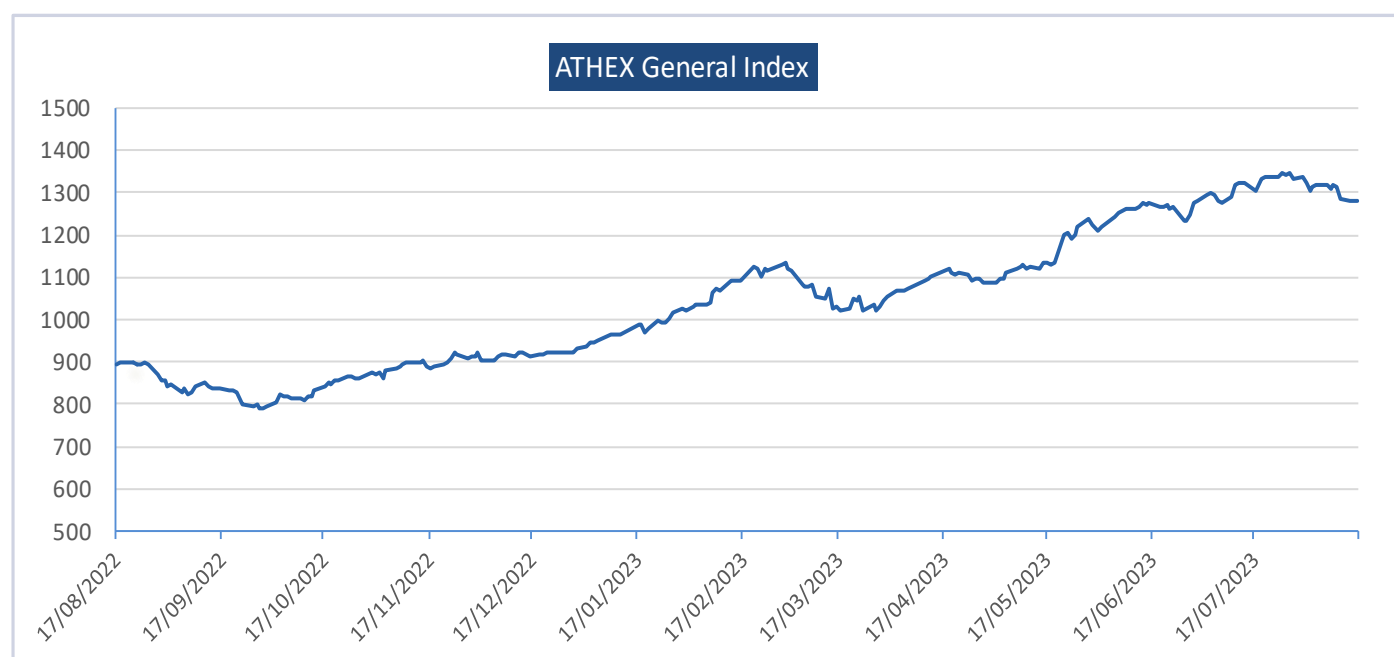
|                 | 3 month | 6 month | 1 year | 5 year | 10 year | 15 year | 20 year | 30 year |
|-----------------|---------|---------|--------|--------|---------|---------|---------|---------|
| <b>GREECE</b>   | 3,709   | 3,762   | 3,528  | 3,553  | 3,940   | 4,201   | 4,251   | 4,263   |
| <b>SPAIN</b>    | 3,565   | 3,631   | 3,675  | 3,337  | 3,696   | 4,016   | 4,105   | 4,138   |
| <b>ITALY</b>    | 3,339   | 3,758   | 3,838  | 3,880  | 4,340   | 4,570   | 4,684   | 4,750   |
| <b>PORTUGAL</b> | 3,338   | 3,319   | 3,436  | 3,072  | 3,367   | 3,739   | 3,761   | 3,786   |


**BOND FUTURES**

| Currency            | Last price | 1-day change (%) | 1-month yield change (%) | Year to date yield change (%) |
|---------------------|------------|------------------|--------------------------|-------------------------------|
| <b>BUND</b>         | 130,920    | 0,07             | -1,42                    | 0,51                          |
| <b>BOBL</b>         | 115,140    | 0,06             | -0,33                    | -2,17                         |
| <b>SCHATZ</b>       | 104,915    | 0,03             | 0,07                     | -1,18                         |
| <b>US LOND BOND</b> | 120,250    | 0,13             | -4,89                    | -5,29                         |
| <b>US 10YR</b>      | 109,984    | 0,20             | -2,29                    | -3,14                         |
| <b>US 5YR</b>       | 106,156    | 0,17             | -1,31                    | -2,10                         |
| <b>US 2YR</b>       | 101,414    | 0,06             | -0,48                    | -1,46                         |

## EQUITIES

| STOCK INDICES                  |    |            |                  |                    |                         |
|--------------------------------|----|------------|------------------|--------------------|-------------------------|
|                                |    | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
| Athens Stock Exchange General  | GR | 1.278,93   | 0,00             | -3,52              | 37,55                   |
| EURO STOXX 50 Price EUR        | EC | 4.295,45   | 0,16             | -2,38              | 13,23                   |
| Deutsche Boerse AG German Stoc | GE | 15.785,49  | 0,12             | 0,12               | 13,37                   |
| FTSE 100 Index                 | GB | 7.384,39   | -0,07            | -0,07              | -0,90                   |
| CAC 40 Index                   | FR | 7.285,63   | 0,25             | 0,25               | 12,54                   |
| IBEX 35 Index                  | SP | 9.389,30   | 0,45             | 0,45               | 14,10                   |
| FTSE MIB Index                 | IT | 28.319,29  | -0,41            | -0,41              | 19,46                   |
| Dow Jones Industrial Average   | US | 34.946,39  | -1,02            | -1,02              | 5,43                    |
| S&P 500 INDEX                  | US | 4.437,86   | -1,16            | -1,16              | 15,58                   |
| NASDAQ Composite Index         | US | 13.631,05  | -1,14            | -1,14              | 30,24                   |
| Nikkei 225                     | JN | 31.766,82  | -1,46            | -1,46              | 21,74                   |



## COMMODITIES AND ENERGY

## PRECIOUS METALS

|                  | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|------------------|------------|------------------|--------------------|-------------------------|
| <b>Gold</b>      | 1.905,460  | 0,18             | -2,54              | 4,46                    |
| <b>Silver</b>    | 22,760     | 1,03             | -8,38              | -4,99                   |
| <b>Palladium</b> | 1.248,220  | 0,73             | -3,37              | -30,37                  |
| <b>Platinum</b>  | 896,590    | 0,45             | -8,50              | -16,54                  |

Gold spot (\$/Oz)



## ENERGY

|                        | Last price | 1-day change (%) | 1-month change (%) | Year to date change (%) |
|------------------------|------------|------------------|--------------------|-------------------------|
| <b>Brent Crude Oil</b> | 84,960     | 0,08             | 6,73               | 2,89                    |
| <b>WTI Crude Oil</b>   | 81,030     | 0,05             | 7,58               | 2,76                    |
| <b>Natural Gas</b>     | 2,661      | 0,08             | 5,18               | -35,26                  |

Brent Crude Oil (Future)



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