

DAILY MARKET REPORT

Thursday, 07 September 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

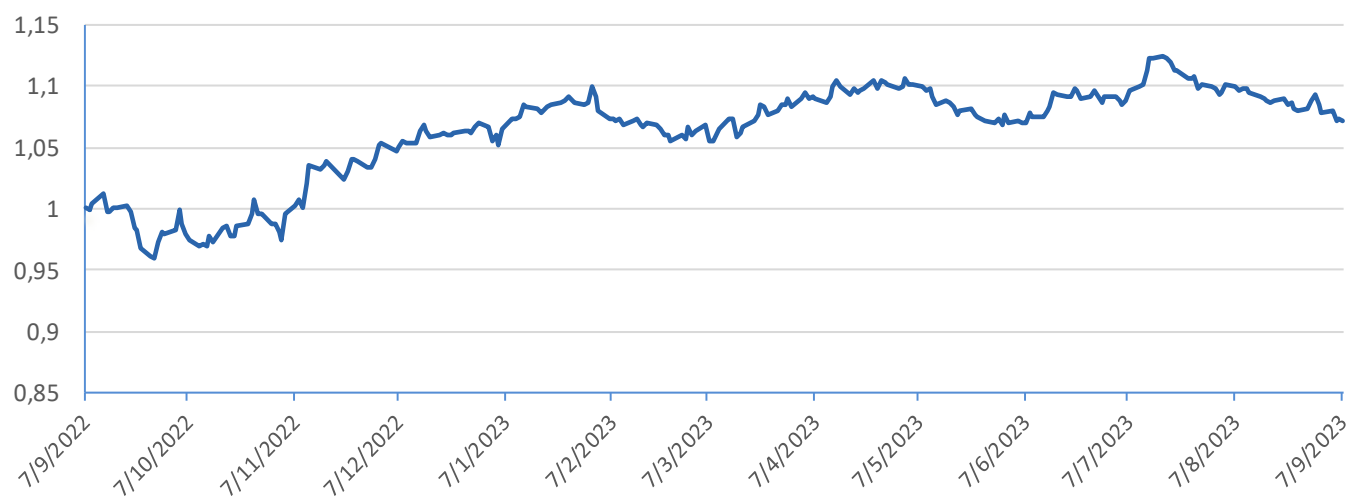
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,072	-0,09	-2,59	0,11
EURGBP	0,859	-0,14	-0,14	3,08
EURJPY	157,980	0,27	0,27	-11,12
EURCHF	0,955	0,05	0,05	3,57
EURSEK	11,907	0,11	0,11	-6,27
EURNOK	11,495	-0,00	-0,00	-8,66
EURDKK	7,459	-0,03	-0,03	-0,30

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,248	-0,24	-2,40	3,26
USDJPY	147,405	0,17	-3,33	-11,05
USDCHF	0,892	-0,06	-2,11	3,69
USDSEK	11,111	-0,00	-4,79	-6,14
USDNOK	10,727	-0,09	-5,28	-8,60
USDDKK	6,960	-0,14	-2,70	-0,18

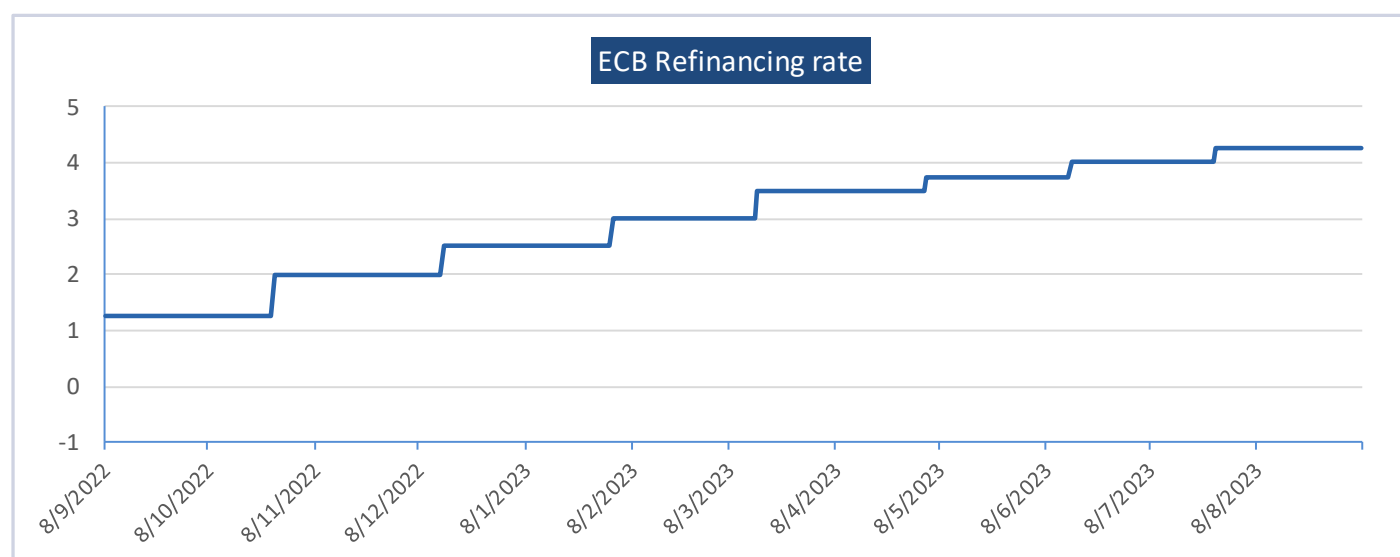
EURUSD spot rate



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	6/9/2023	20/9/2023
USA	Fed Funds Target Rate Lower Bound	5,250	6/9/2023	20/9/2023
Japan	BOJ Policy Rate	-0,100	6/9/2023	22/9/2023
United Kingdom	BOE Official Rate	5,250	7/9/2023	21/9/2023

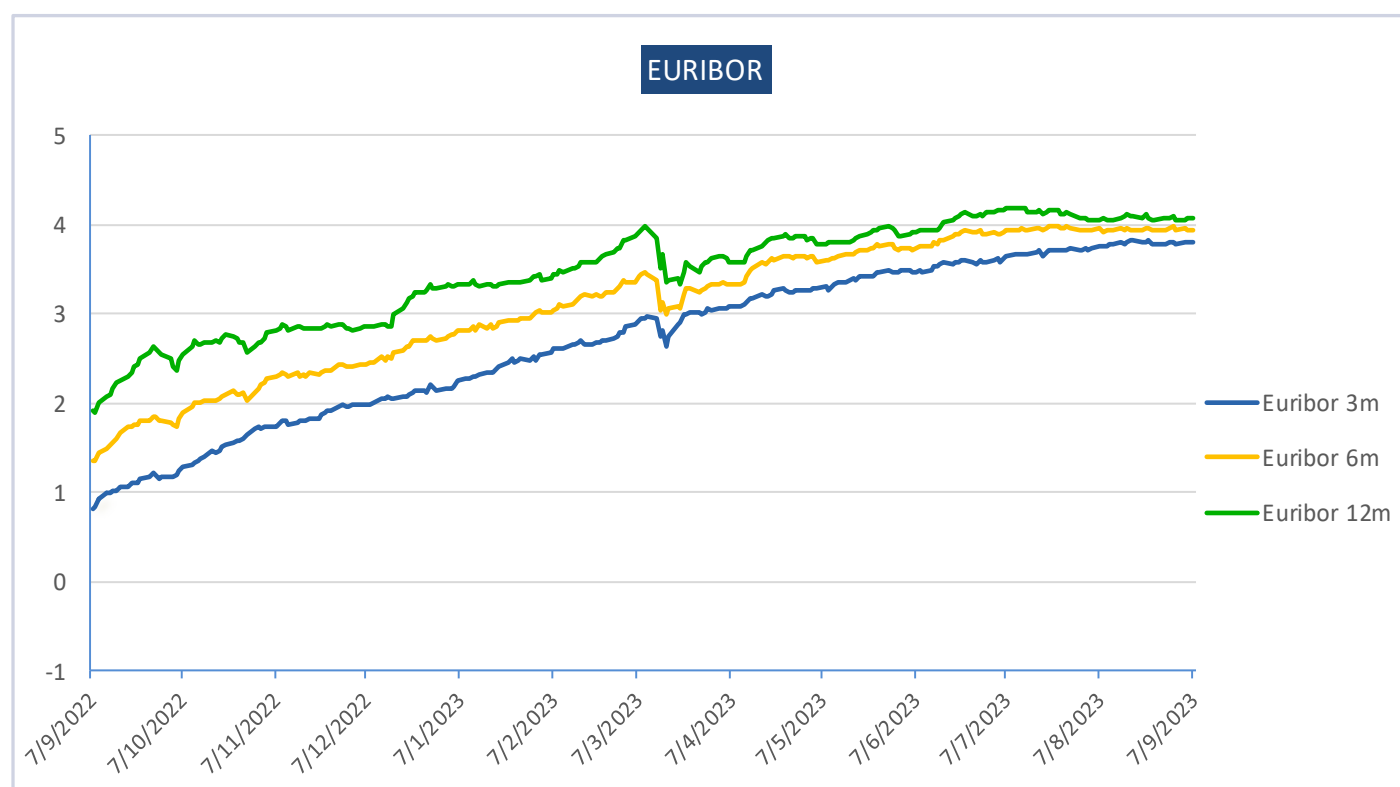


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	3,997	3,468	3,256	3,186	3,177	3,200	3,098	2,842
USD IRS	5,412	4,516	4,175	4,049	3,977	3,960	3,906	3,683
JPY IRS	0,060	0,299	0,471	0,653	0,880	1,165	1,368	1,471
GBP IRS	5,694	5,209	4,825	4,574	4,396	4,298	4,228	4,088


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,651	3,795	3,929	4,051
SOFR (USD)	5,327	5,398	5,453	5,389
SONIA (GBP)	5,297	5,454	5,608	5,736
SARON (CHF)	1,739	1,770	1,520	2,000
TORF (JPY)	-0,063	-0,055	-0,034	





FIXED INCOME

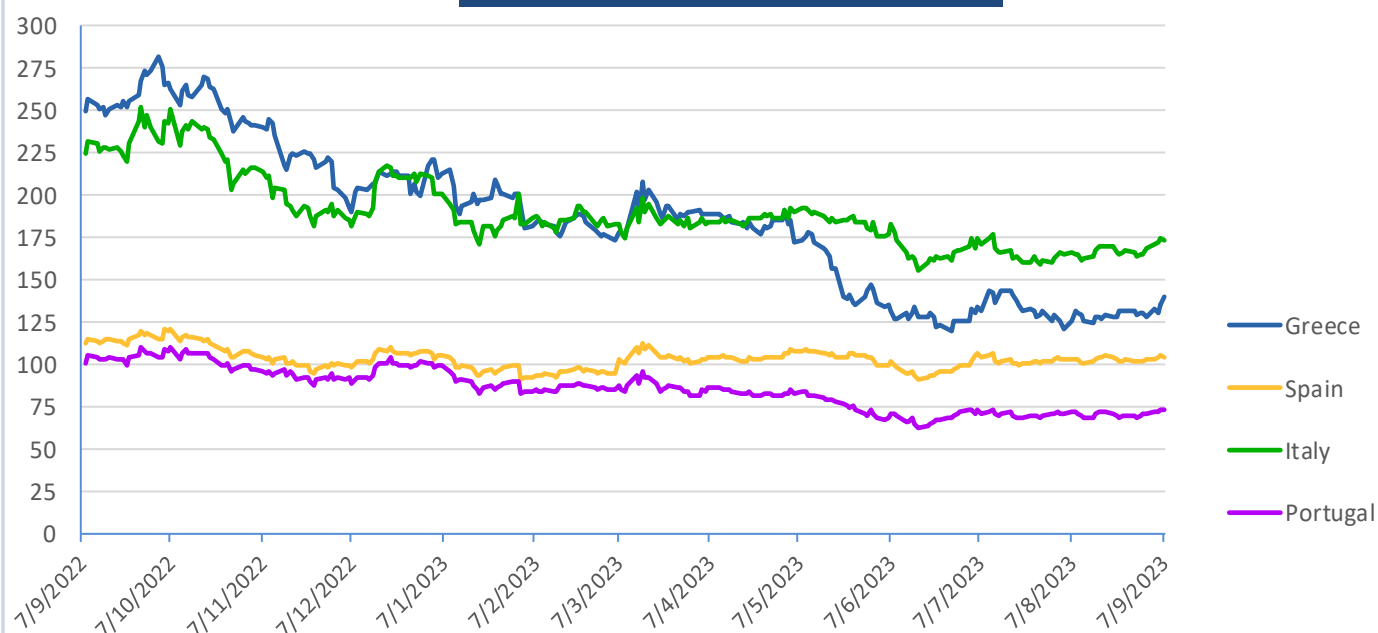
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/2/2025	99,981	3,379	-2	7	17
GGB 3-year	GR0114032577	0,000	12/2/2026	92,261	3,382	-4	-4	-7
GGB 4-year	GR0118020685	2,000	22/4/2027	95,063	3,476	-4	0	-33
GGB 5-year	GR0114033583	3,875	15/6/2028	100,979	3,644	1	16	5
GGB 6-year	GR0124035693	3,875	12/3/2029	100,788	3,710	3	16	-1
GGB 7-year	GR0124036709	1,500	18/6/2030	86,394	3,818	2	14	-22
GGB 8-year	GR0124037715	0,750	18/6/2031	79,601	3,836	1	12	-75
GGB 9-year	GR0124038721	1,750	18/6/2032	84,438	3,877	1	9	-66
GGB 10-year	GR0124039737	4,250	15/6/2033	102,197	3,972	-3	11	-59
GGB 15-year	GR0128017747	4,375	18/7/2038	100,836	4,297	0	15	-48
GGB 20-year	GR0138015814	4,200	30/1/2042	97,250	4,420	8	23	23
GGB 30-year	GR0138017836	1,875	24/1/2052	59,284	4,421	4	17	-5

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	3/11/2023	99,440	3,825
GR0002250190	26W	23/2/2024	98,280	3,817
GR0004133592	52W	6/9/2024	96,315	3,816

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	102	135	152
SPAIN	34	31	29
ITALY	-21	-38	-32
PORTUGAL	61	62	57
FRANCE	66	82	86


BONDS SPREAD OVER GERMAN BUND (bp)

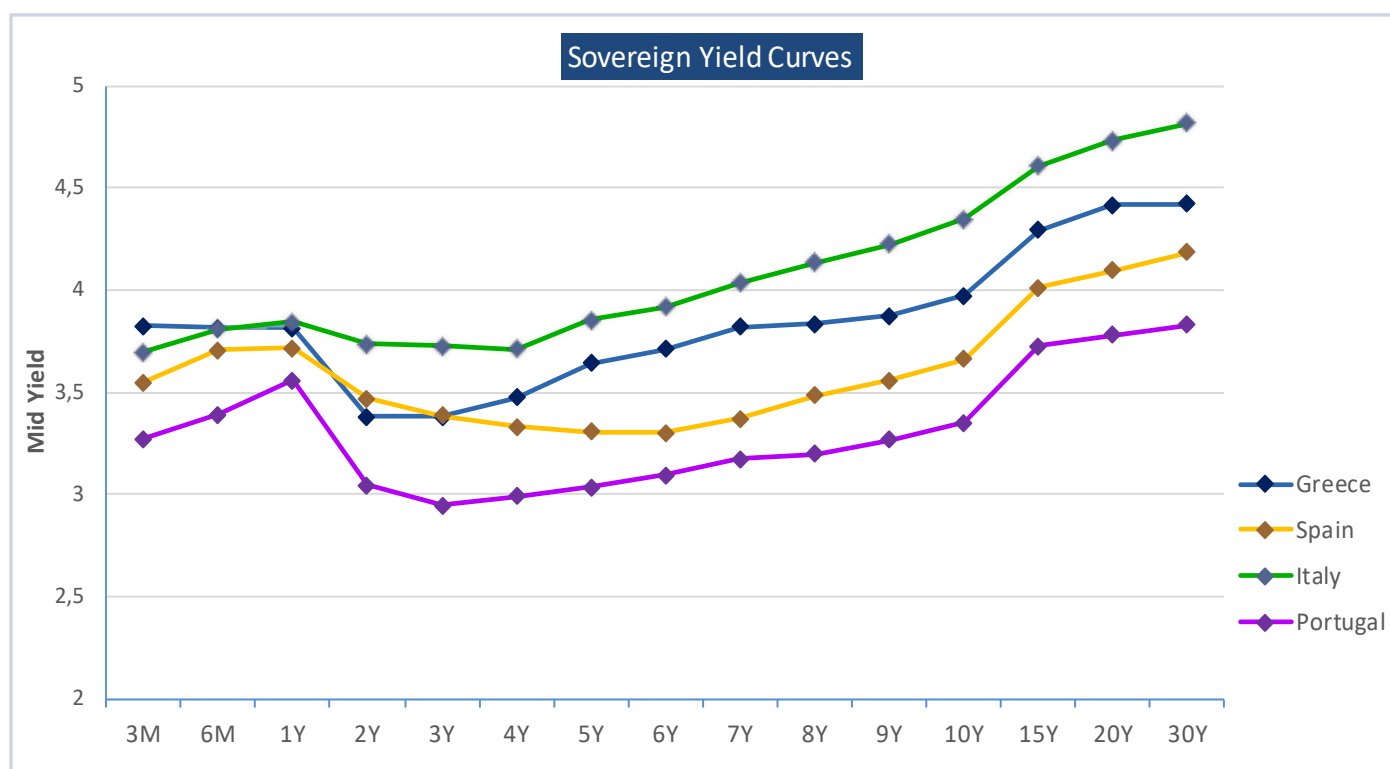
	5 year	10 year	15 year
GREECE	102	135	152
SPAIN	68	104	123
ITALY	123	172	184
PORTUGAL	41	73	95
FRANCE	35	53	66

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
GREECE	BB+	POS	Ba3	POS	BB+	STABLE	BBH	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE	A	STABLE	A-	STABLE
ITALY	BBBu	STABLE	Baa3u	NEG	BBB	STABLE	BBBH	STABLE	BBB+	STABLE	BBB+	STABLE
PORTUGAL	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
GREECE	3,825	3,817	3,816	3,644	3,972	4,297	4,420	4,421
SPAIN	3,547	3,706	3,718	3,306	3,665	4,011	4,098	4,188
ITALY	3,695	3,808	3,844	3,854	4,350	4,613	4,734	4,819
PORTUGAL	3,271	3,393	3,560	3,035	3,351	3,729	3,780	3,830

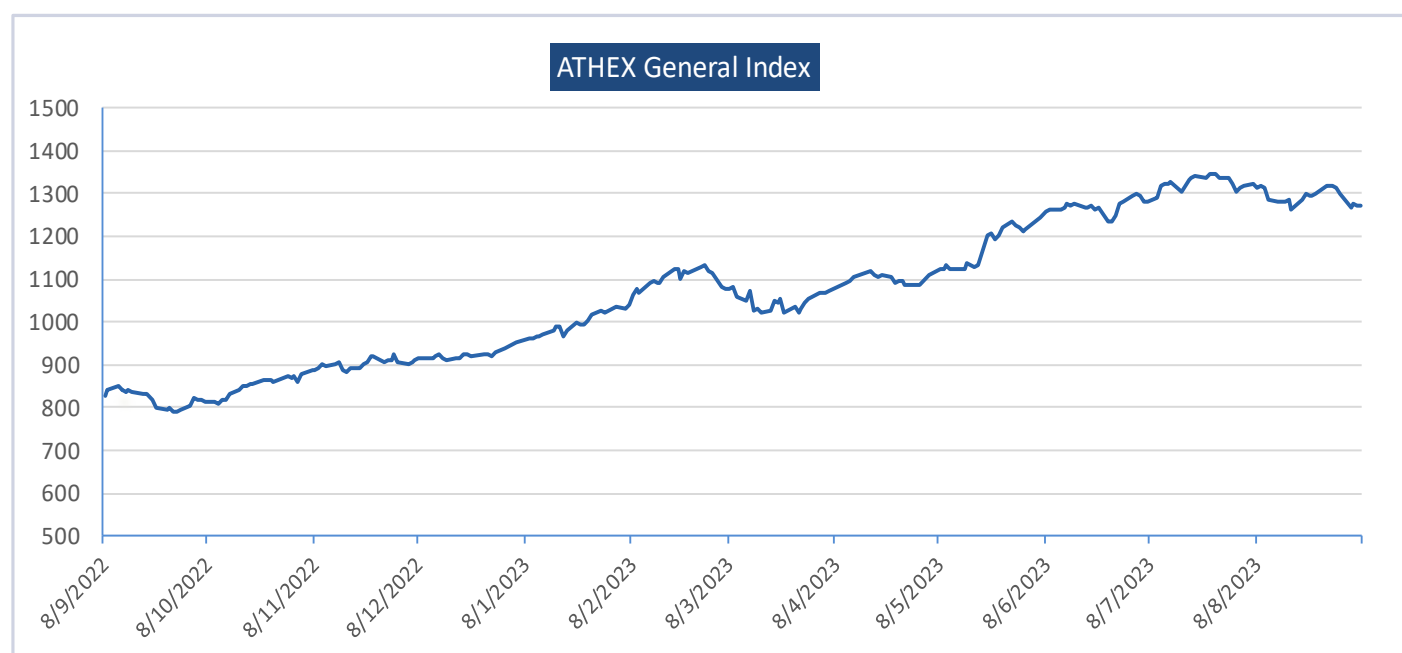

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	130,800	0,22	-0,34	#N/A N/A
BOBL	116,570	0,14	-0,29	#N/A N/A
SCHATZ	105,225	0,05	-0,25	#N/A N/A
US LOND BOND	119,313	0,10	-2,03	-8,59
US 10YR	109,891	0,19	-1,58	-5,90
US 5YR	106,203	0,15	-1,24	-3,90
US 2YR	101,605	0,07	-0,62	-2,63



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.265,87	-0,60	-4,15	36,15
EURO STOXX 50 Price EUR	EC	4.246,31	0,19	-2,10	11,93
Deutsche Boerse AG German Stoc	GE	15.776,46	0,22	0,22	13,31
FTSE 100 Index	GB	7.443,55	0,23	0,23	-0,11
CAC 40 Index	FR	7.230,11	0,50	0,50	11,68
IBEX 35 Index	SP	9.365,10	0,54	0,54	13,80
FTSE MIB Index	IT	28.262,06	0,18	0,18	19,21
Dow Jones Industrial Average	US	34.443,19	-0,57	-0,57	3,91
S&P 500 INDEX	US	4.465,48	-0,70	-0,70	16,30
NASDAQ Composite Index	US	13.872,47	-1,06	-1,06	32,54
Nikkei 225	JN	32.991,08	-0,75	-0,75	26,43



COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.920,470	0,20	-0,83	5,29
Silver	23,124	-0,19	-0,04	-3,47
Palladium	1.202,450	-1,52	-3,54	-32,92
Platinum	909,690	-0,48	-1,58	-15,32

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	89,990	-0,67	5,95	9,62
WTI Crude Oil	86,900	-0,73	6,64	10,96
Natural Gas	2,516	0,24	-10,56	-39,72

Brent Crude Oil (Future)



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