

DAILY MARKET REPORT

Tuesday, 12 September 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

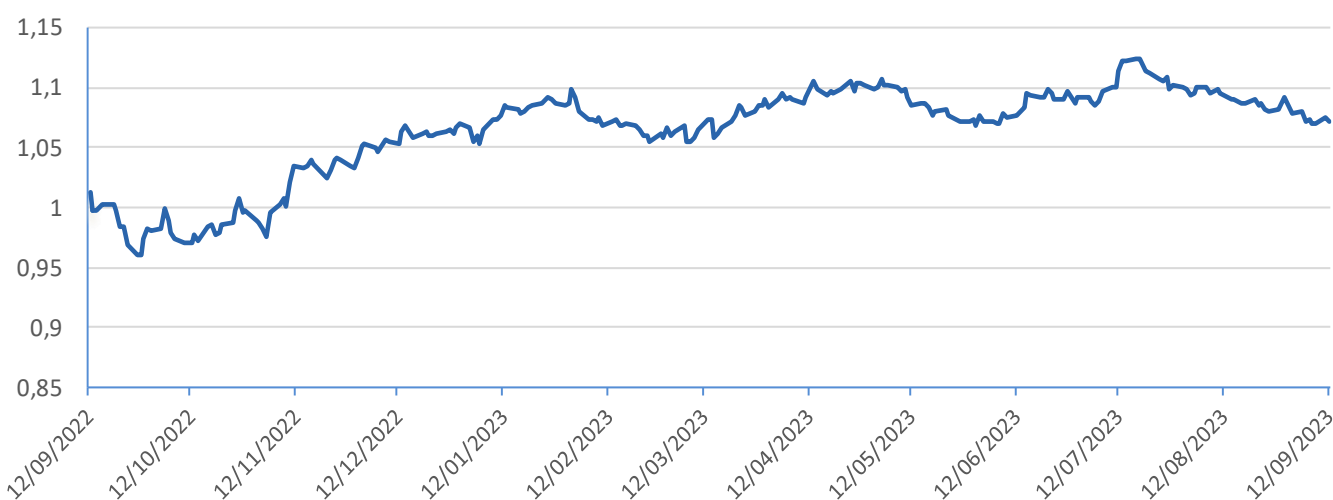
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,072	-0,33	-1,75	0,09
EURGBP	0,859	0,06	0,06	3,08
EURJPY	157,220	0,23	0,23	-10,69
EURCHF	0,955	0,30	0,30	3,64
EURSEK	11,881	0,23	0,23	-6,06
EURNOK	11,432	0,04	0,04	-8,16
EURDKK	7,459	-0,01	-0,01	-0,30

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,248	-0,27	-1,64	3,24
USDJPY	146,735	-0,10	-0,80	-10,64
USDCHF	0,891	-0,03	-1,43	3,75
USDSEK	11,088	-0,09	-2,81	-5,95
USDNOK	10,669	-0,29	-1,78	-8,11
USDDKK	6,961	-0,33	-1,85	-0,20

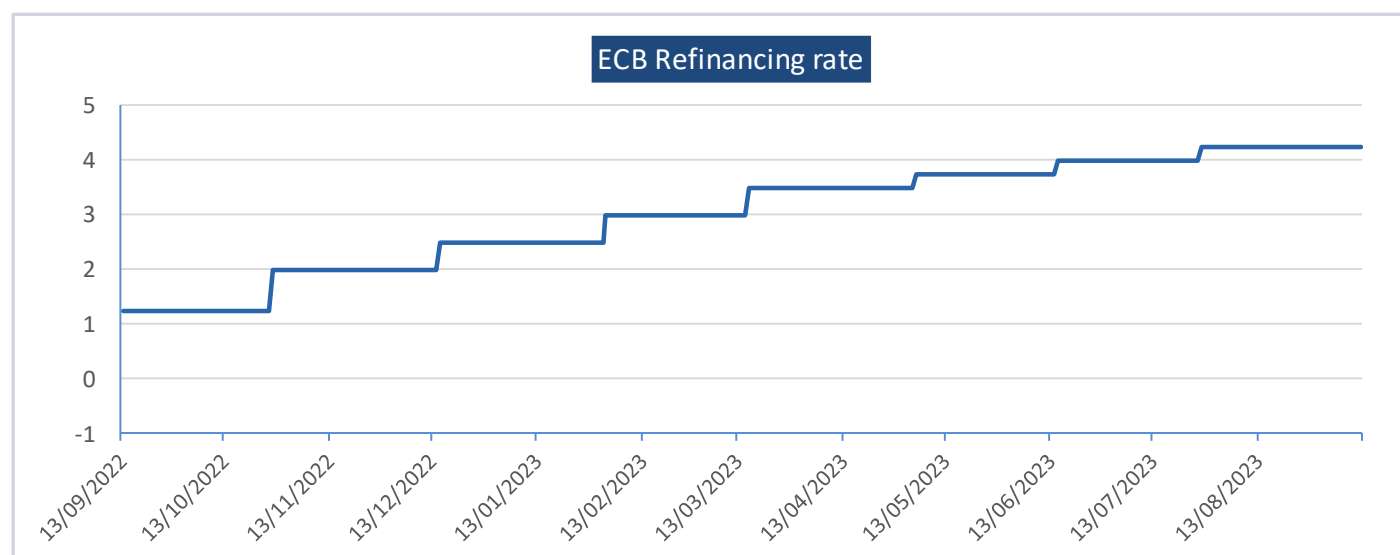
EURUSD spot rate



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	11/09/2023	20/09/2023
USA	Fed Funds Target Rate Lower Bound	5,250	11/09/2023	20/09/2023
Japan	BOJ Policy Rate	-0,100	12/09/2023	22/09/2023
United Kingdom	BOE Official Rate	5,250	12/09/2023	21/09/2023

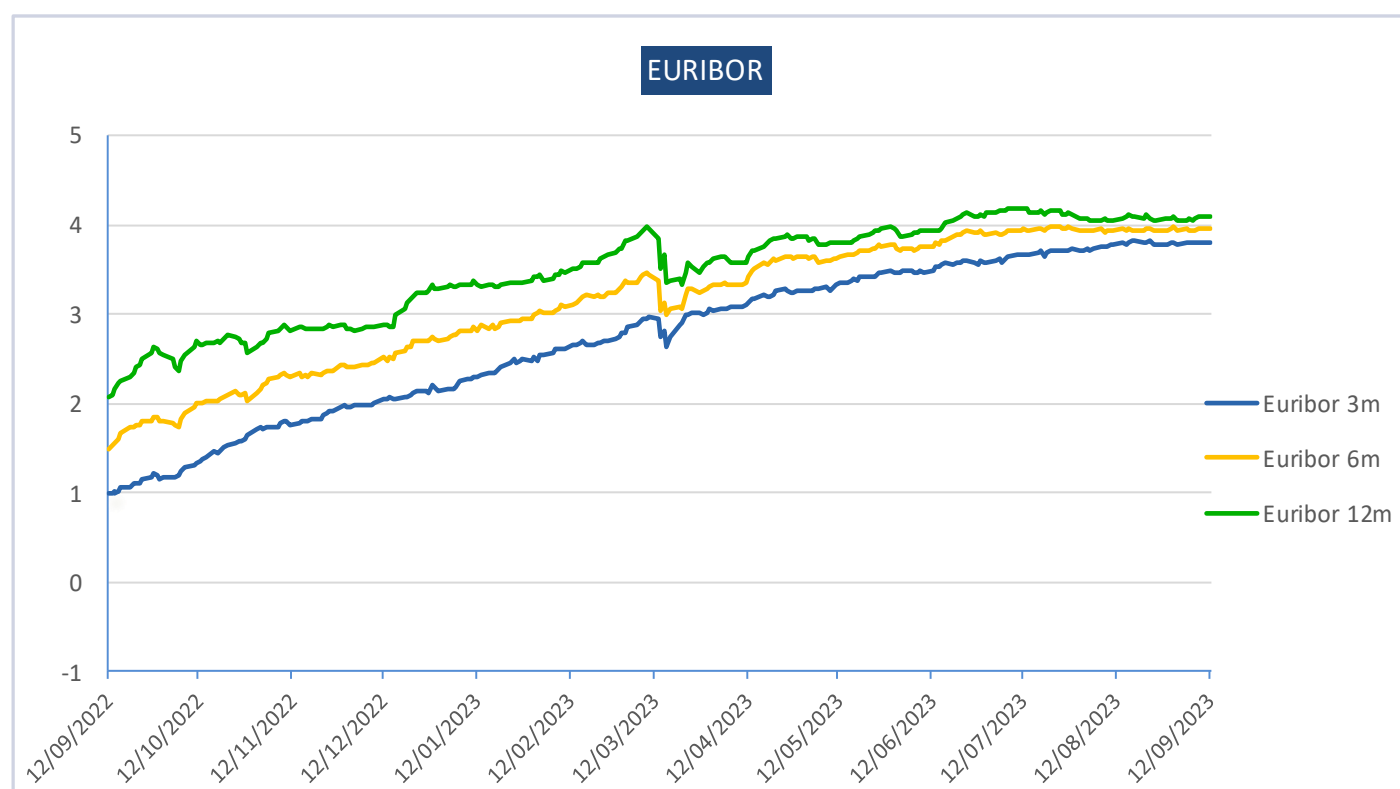


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,017	3,468	3,252	3,181	3,168	3,183	3,083	2,830
USD IRS	5,416	4,520	4,192	4,059	3,983	3,962	3,907	3,686
JPY IRS	0,113	0,362	0,532	0,707	0,934	1,228	1,434	1,528
GBP IRS	5,619	5,059	4,701	4,476	4,325	4,253	4,196	4,076



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,682	3,800	3,952	4,086
SOFR (USD)	5,328	5,405	5,463	5,404
SONIA (GBP)	5,314	5,445	5,563	5,670
SARON (CHF)	1,750	1,770	1,520	2,000
TORF (JPY)	-0,063	-0,057	-0,007	





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	99,988	3,374	-1	8	17
GGB 3-year	GR0114032577	0,000	12/02/2026	92,284	3,383	-2	-2	-7
GGB 4-year	GR0118020685	2,000	22/04/2027	95,115	3,463	0	-2	-34
GGB 5-year	GR0114033583	3,875	15/06/2028	101,209	3,591	-1	8	-1
GGB 6-year	GR0124035693	3,875	12/03/2029	101,044	3,658	-2	8	-6
GGB 7-year	GR0124036709	1,500	18/06/2030	86,540	3,794	-1	6	-24
GGB 8-year	GR0124037715	0,750	18/06/2031	79,780	3,808	-1	4	-77
GGB 9-year	GR0124038721	1,750	18/06/2032	84,622	3,851	-1	2	-69
GGB 10-year	GR0124039737	4,250	15/06/2033	102,311	3,958	-2	7	-61
GGB 15-year	GR0128017747	4,375	18/07/2038	101,469	4,239	-4	10	-54
GGB 20-year	GR0138015814	4,200	30/01/2042	98,202	4,342	-4	17	15
GGB 30-year	GR0138017836	1,875	24/01/2052	60,044	4,355	-3	14	-12

HELLENIC REPUBLIC TREASURY BILLS

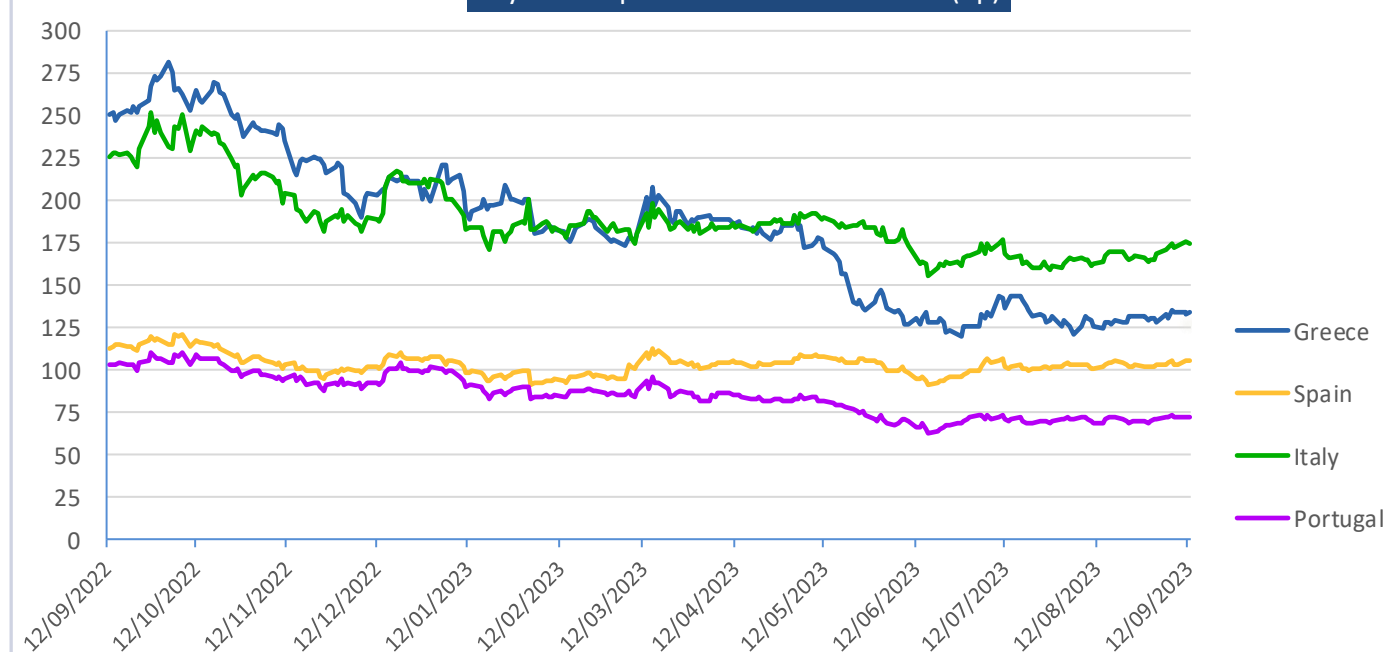
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	03/11/2023	99,483	3,745
GR0002250190	26W	23/02/2024	98,323	3,790
GR0004133592	52W	06/09/2024	96,345	3,815

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	97	134	148
SPAIN	29	29	23
ITALY	-29	-40	-38
PORTUGAL	56	62	50
FRANCE	61	81	81


BONDS SPREAD OVER GERMAN BUND (bp)

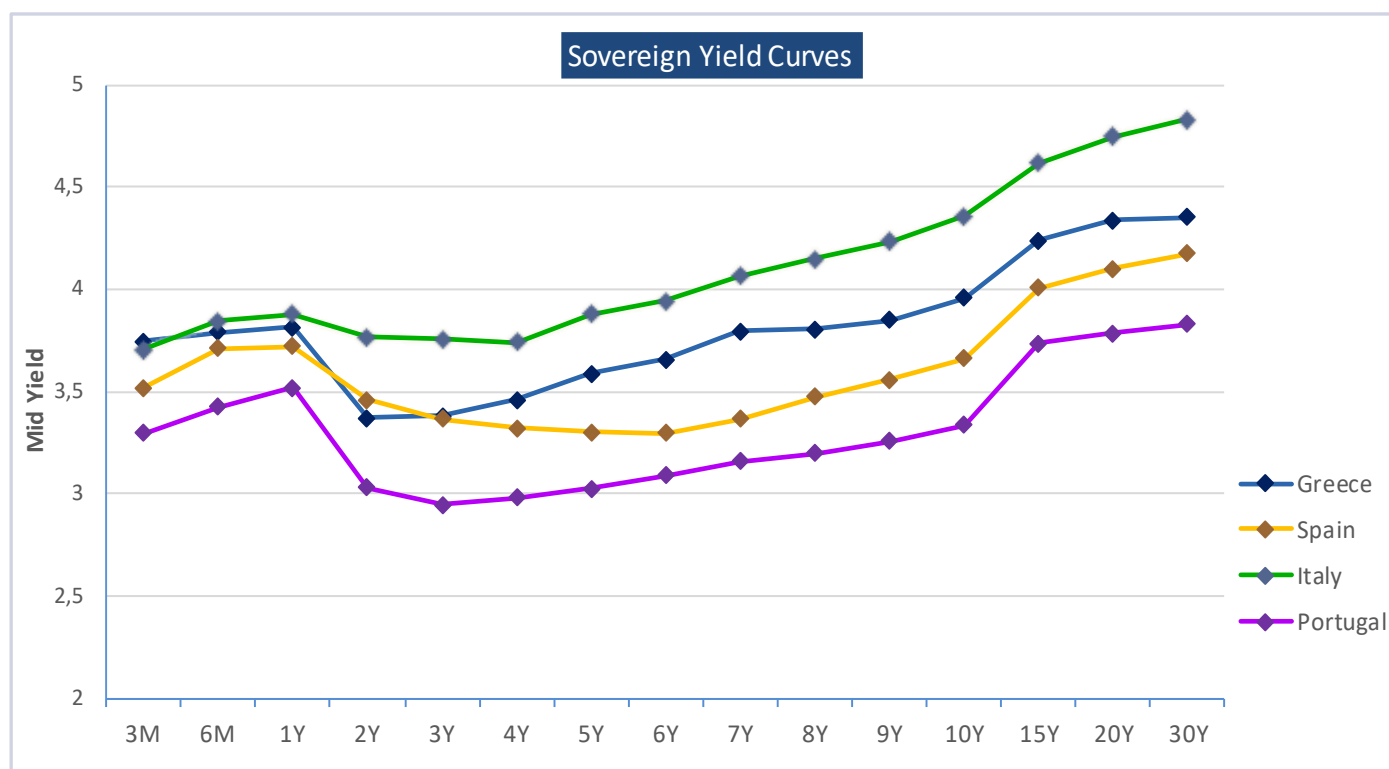
	5 year	10 year	15 year
GREECE	97	134	148
SPAIN	68	105	125
ITALY	126	174	186
PORTUGAL	41	72	97
FRANCE	36	53	67

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	BBBL	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	POS	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	3,745	3,790	3,815	3,590	3,957	4,240	4,341	4,354
SPAIN	3,519	3,713	3,723	3,301	3,665	4,010	4,102	4,177
ITALY	3,706	3,844	3,879	3,880	4,357	4,621	4,748	4,835
PORTUGAL	3,295	3,424	3,517	3,027	3,339	3,736	3,784	3,828

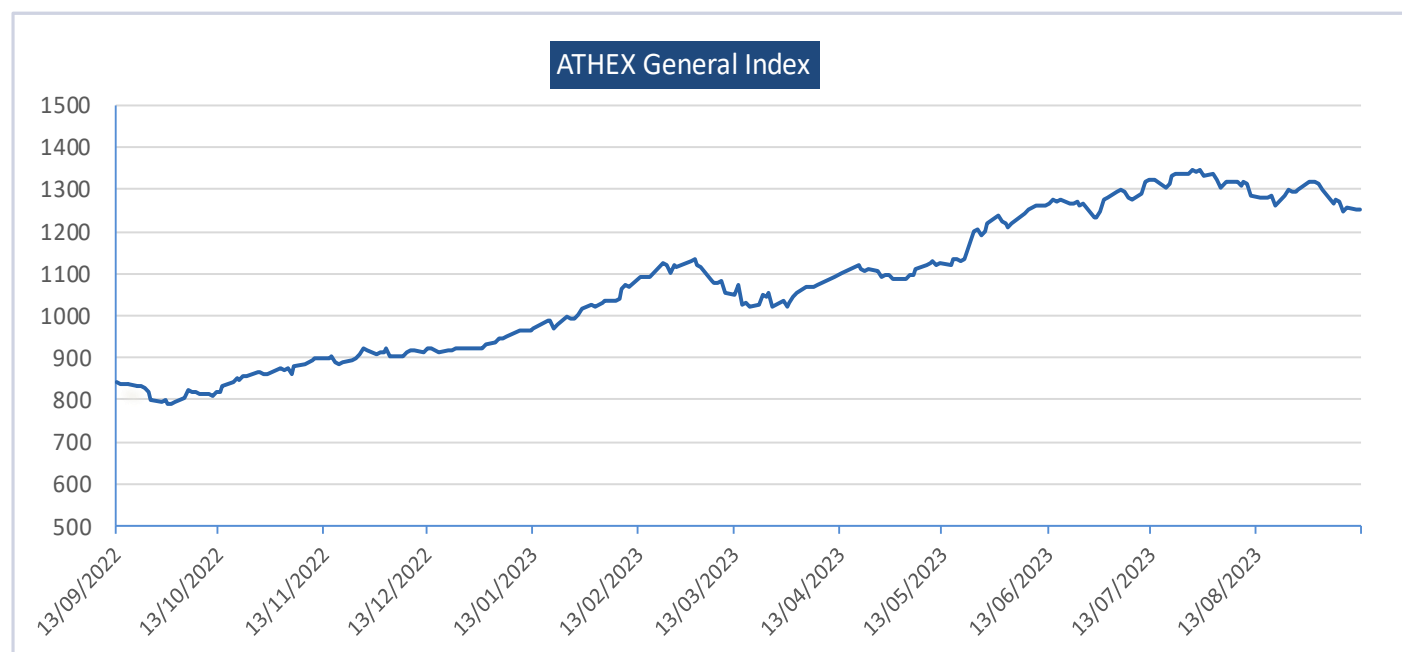

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	130,770	0,10	-0,11	0,22
BOBL	116,550	0,03	-0,07	0,16
SCHATZ	105,220	0,01	-0,12	0,65
US LOND BOND	119,188	0,10	-1,47	-8,69
US 10YR	109,813	0,03	-0,80	-5,97
US 5YR	106,156	-0,01	-0,63	-3,94
US 2YR	101,598	-0,01	-0,33	-2,64



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.252,15	0,12	-2,70	34,67
EURO STOXX 50 Price EUR	EC	4.240,91	-0,32	-1,86	11,79
Deutsche Boerse AG German Stoc	GE	15.743,70	-0,36	-0,36	13,07
FTSE 100 Index	GB	7.520,65	0,32	0,32	0,92
CAC 40 Index	FR	7.260,60	-0,24	-0,24	12,15
IBEX 35 Index	SP	9.458,60	0,25	0,25	14,94
FTSE MIB Index	IT	28.485,53	-0,14	-0,14	20,16
Dow Jones Industrial Average	US	34.663,72	0,25	0,25	4,57
S&P 500 INDEX	US	4.487,46	0,67	0,67	16,88
NASDAQ Composite Index	US	13.917,89	1,14	1,14	32,98
Nikkei 225	JN	32.776,37	0,95	0,95	25,61



COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.919,780	-0,13	0,66	5,25
Silver	23,071	-0,03	2,09	-3,69
Palladium	1.218,880	-0,24	-4,06	-32,01
Platinum	903,480	-0,05	-0,12	-15,90

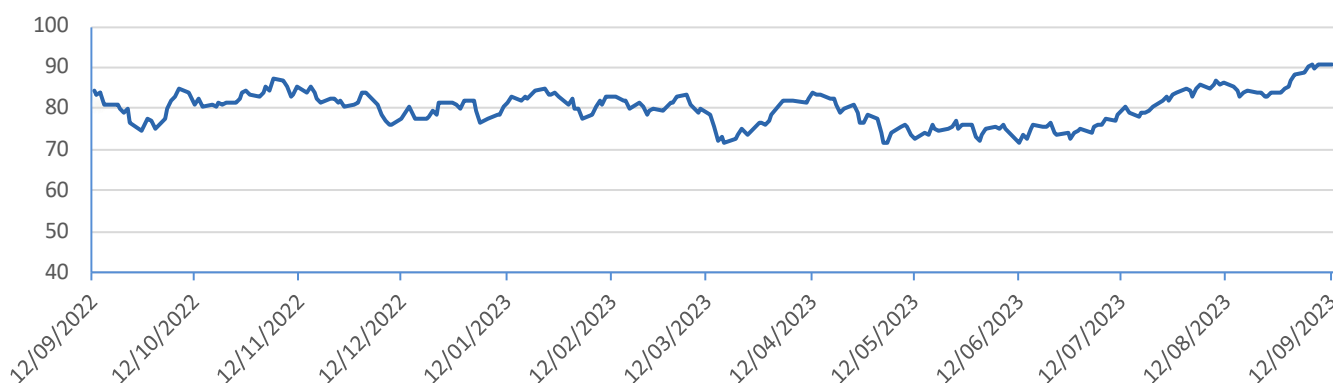
Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	90,920	0,31	5,55	10,76
WTI Crude Oil	87,650	0,41	6,15	11,91
Natural Gas	2,622	0,54	-9,02	-37,18

Brent Crude Oil (Future)



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