

DAILY MARKET REPORT

Wednesday, 20 September 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

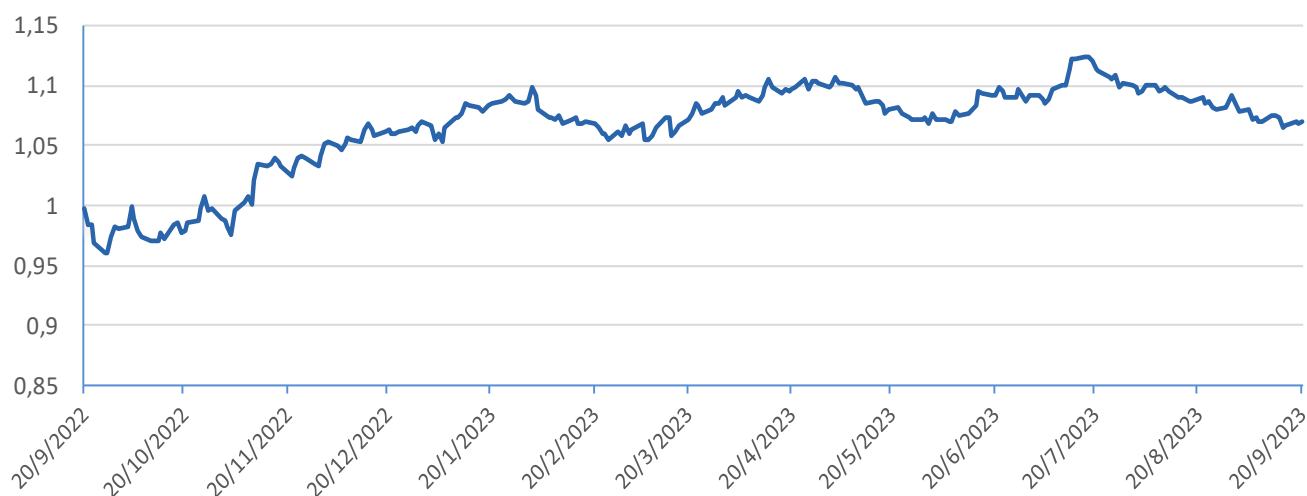
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,069	0,11	-1,88	-0,13
EURGBP	0,865	-0,39	-0,39	2,33
EURJPY	158,370	-0,30	-0,30	-11,34
EURCHF	0,959	-0,06	-0,06	3,15
EURSEK	11,902	0,18	0,18	-6,23
EURNOK	11,511	0,00	0,00	-8,79
EURDKK	7,454	0,00	0,00	-0,23

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,236	-0,28	-3,13	2,27
USDJPY	148,145	-0,19	-1,30	-11,49
USDCHF	0,897	0,04	-2,11	3,02
USDSEK	11,133	0,29	-1,55	-6,33
USDNOK	10,768	0,11	-1,36	-8,95
USDDKK	6,972	0,11	-1,90	-0,36

EURUSD spot rate

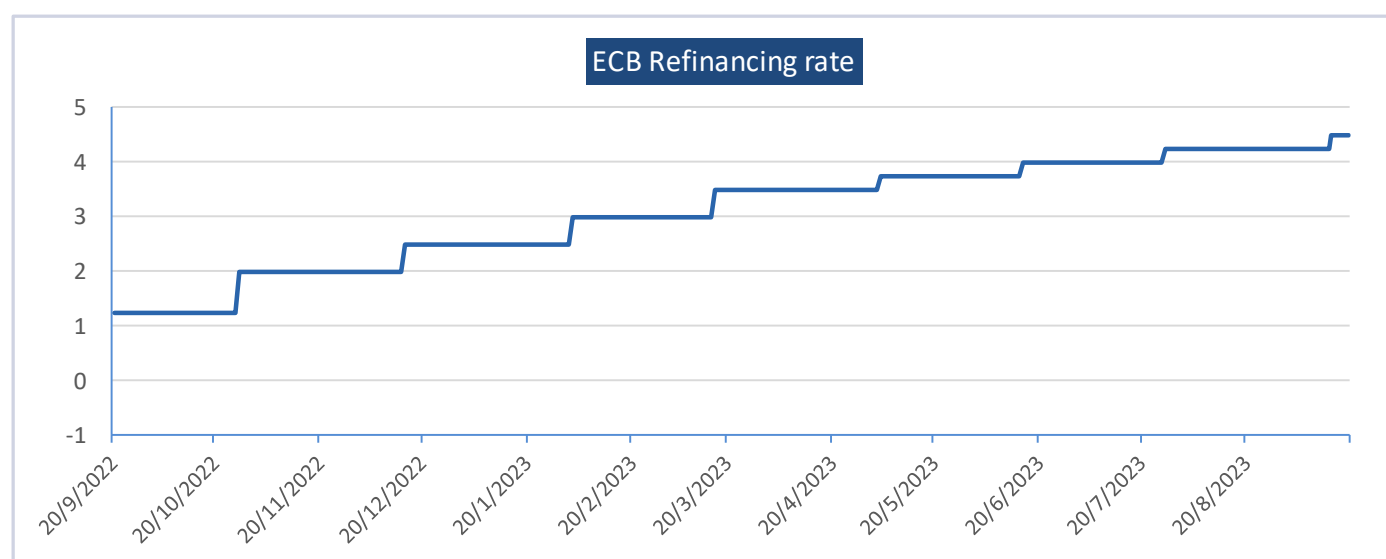




MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,500	14/9/2023	26/10/2023
Eurozone	Marginal Lend.	4,750	14/9/2023	26/10/2023
Eurozone	Deposit Facility	4,000	14/9/2023	26/10/2023
USA	Fed Funds Target Rate Upper Bound	5,500	19/9/2023	20/9/2023
USA	Fed Funds Target Rate Lower Bound	5,250	19/9/2023	20/9/2023
Japan	BOJ Policy Rate	-0,100	15/9/2023	22/9/2023
United Kingdom	BOE Official Rate	5,250	20/9/2023	21/9/2023

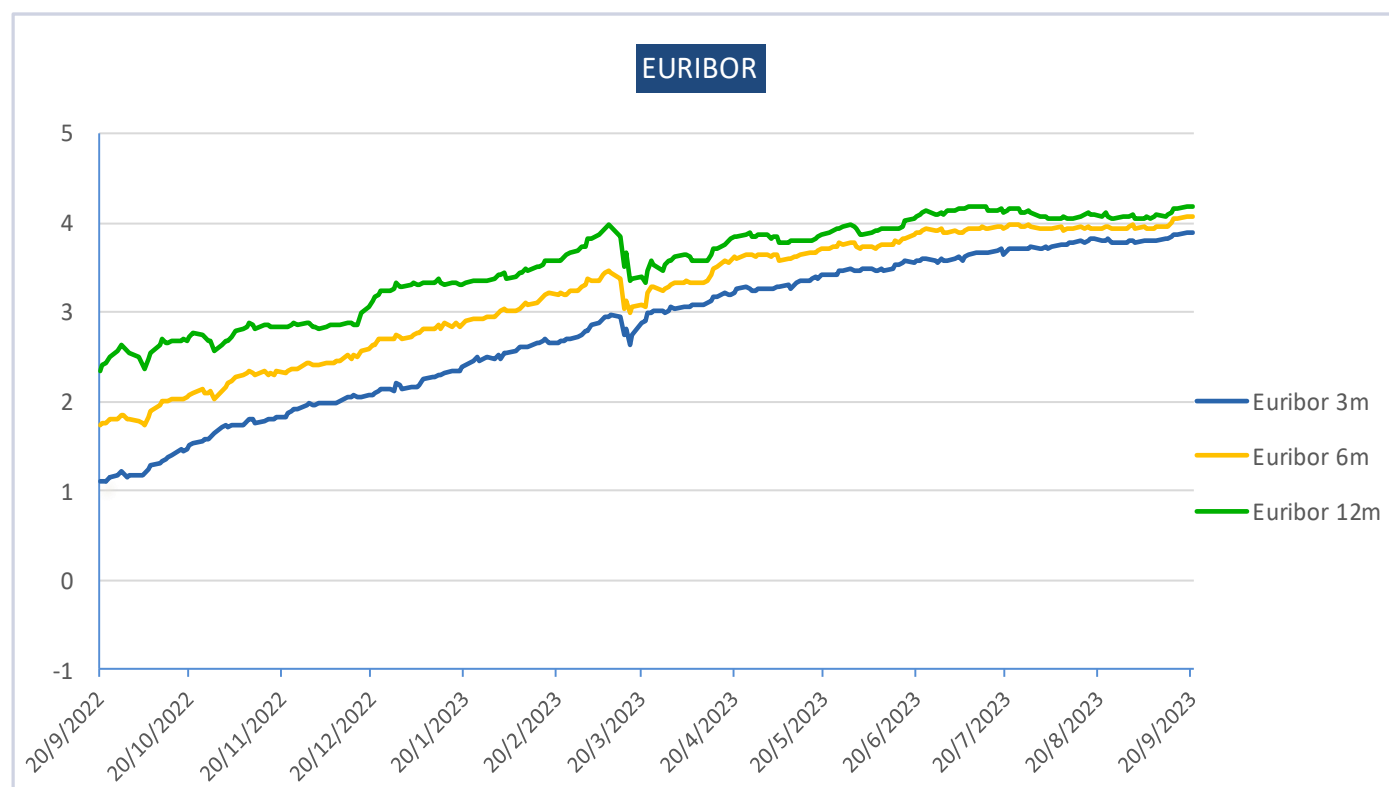


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,141	3,596	3,367	3,287	3,269	3,284	3,193	2,958
USD IRS	5,454	4,636	4,289	4,149	4,065	4,034	3,976	3,752
JPY IRS	0,115	0,378	0,556	0,726	0,942	1,225	1,423	1,521
GBP IRS	5,506	4,869	4,515	4,318	4,199	4,150	4,109	4,001



INTERBANK RATES				
	1 month	3 months	6 months	12 months
EURIBOR	3,762	3,903	4,066	4,191
SOFR (USD)	5,324	5,397	5,469	5,454
SONIA (GBP)	5,373	5,467	5,566	5,638
SARON (CHF)	1,752	1,770	1,520	2,000
TORF (JPY)	-0,063	-0,043	-0,009	




FIXED INCOME

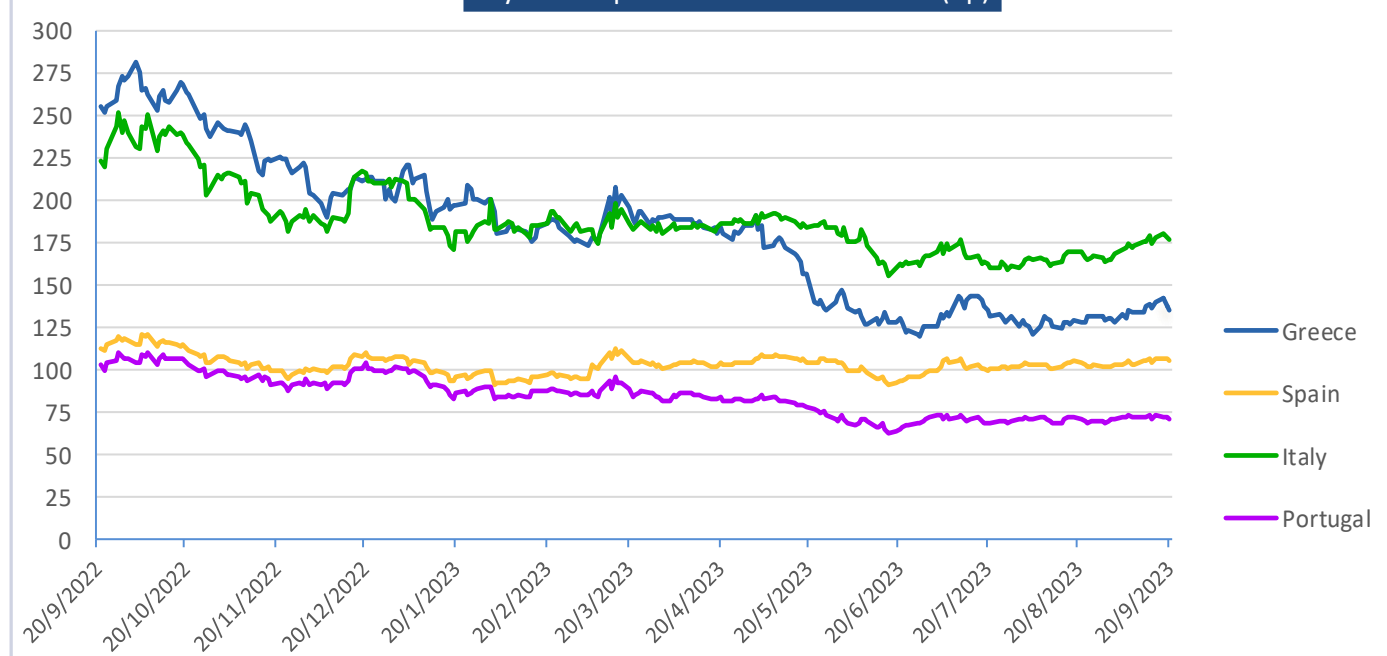
HELLENIC REPUBLIC BENCHMARKS BONDS								
Name	ISIN	Coupon	Maturity	Last price	Mid Yield	1-day yield change (bp)	1-month yield change (bp)	Year to date yield change (bp)
GGB 2-year	GR0118017657	3,375	15/2/2025	99,799	3,515	-1	21	31
GGB 3-year	GR0114032577	0,000	12/2/2026	91,960	3,566	-3	16	11
GGB 4-year	GR0118020685	2,000	22/4/2027	94,785	3,574	-1	15	-23
GGB 5-year	GR0114033583	3,875	15/6/2028	100,669	3,715	-1	16	12
GGB 6-year	GR0124035693	3,875	12/3/2029	100,314	3,807	-3	21	8
GGB 7-year	GR0124036709	1,500	18/6/2030	85,737	3,952	-1	21	-8
GGB 8-year	GR0124037715	0,750	18/6/2031	78,981	3,956	-1	16	-63
GGB 9-year	GR0124038721	1,750	18/6/2032	83,712	3,994	-2	14	-54
GGB 10-year	GR0124039737	4,250	15/6/2033	101,240	4,091	-2	17	-47
GGB 15-year	GR0128017747	4,375	18/7/2038	99,849	4,388	-1	20	-39
GGB 20-year	GR0138015814	4,200	30/1/2042	96,743	4,462	1	21	27
GGB 30-year	GR0138017836	1,875	24/1/2052	58,723	4,472	-2	18	0

HELLENIC REPUBLIC TREASURY BILLS				
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	3/11/2023	99,540	3,957
GR0002250190	26W	23/2/2024	98,375	3,861
GR0004133592	52W	6/9/2024	96,419	3,821

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)			
	5 year	10 year	15 year
GERMANY	95	136	150
SPAIN	28	30	26
ITALY	-29	-41	-37
PORTUGAL	58	64	56
FRANCE	58	82	84


BONDS SPREAD OVER GERMAN BUND (bp)

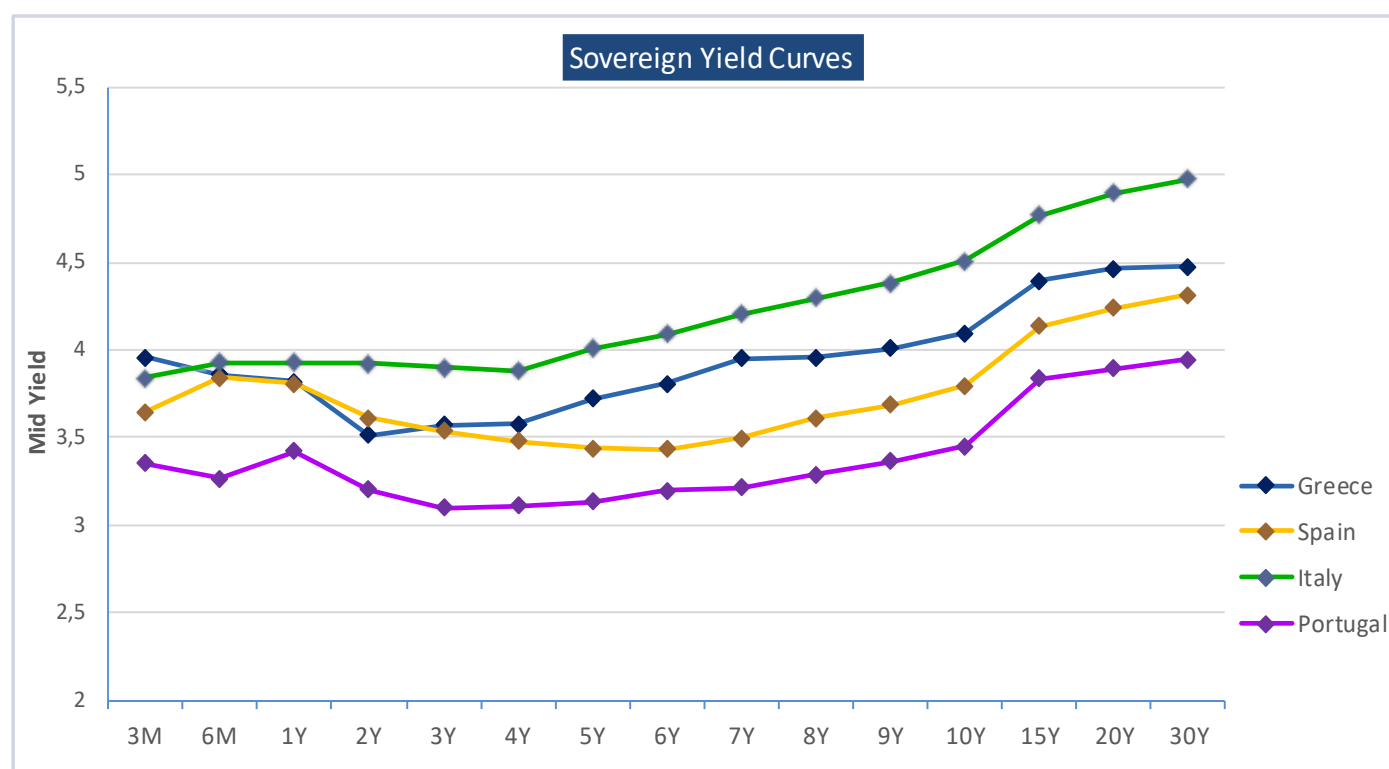
	5 year	10 year	15 year
GREECE	95	136	150
SPAIN	67	106	125
ITALY	124	177	188
PORTUGAL	37	71	94
FRANCE	37	54	66

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	Ba1	STABLE	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	3,957	3,861	3,821	3,722	4,093	4,394	4,465	4,475
SPAIN	3,647	3,845	3,805	3,440	3,795	4,138	4,242	4,313
ITALY	3,842	3,929	3,928	4,009	4,507	4,769	4,897	4,974
PORTUGAL	3,349	3,264	3,421	3,135	3,451	3,836	3,896	3,945

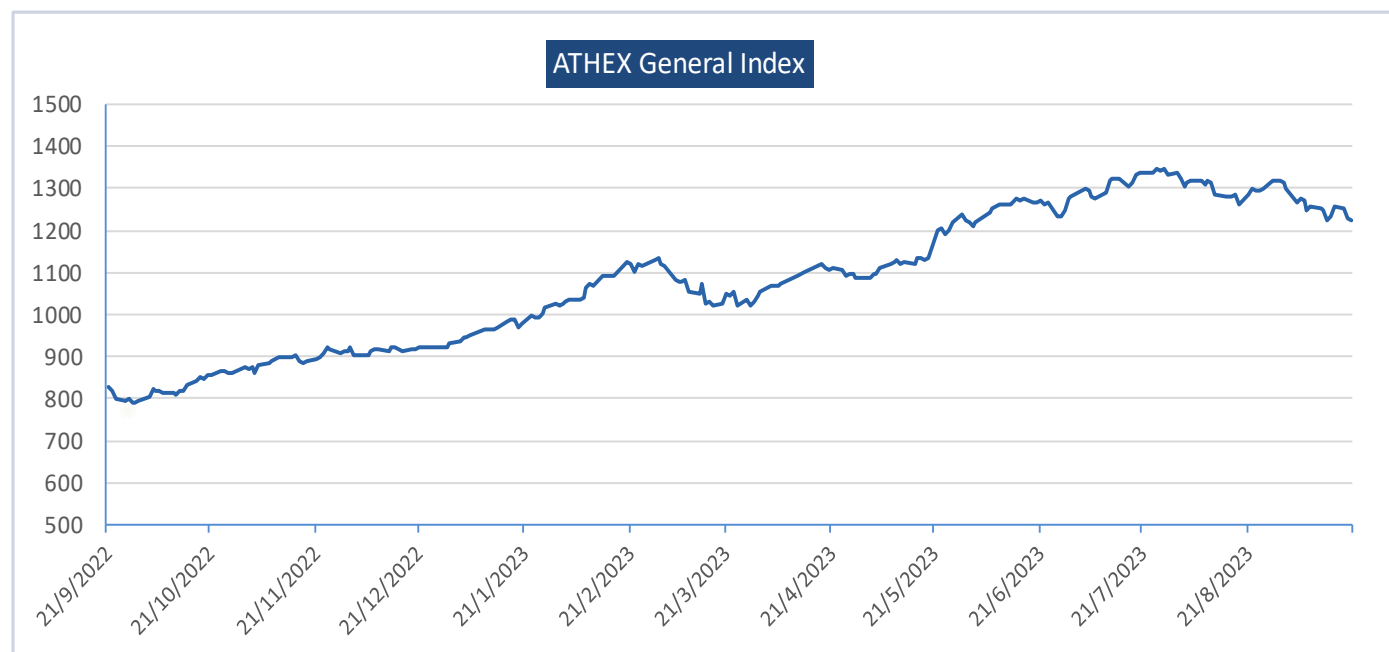

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	129,540	-0,02	-1,00	-0,73
BOBL	115,790	0,01	-0,69	-0,49
SCHATZ	104,855	0,01	-0,46	0,31
US LOND BOND	118,281	0,05	-0,94	-9,38
US 10YR	109,203	0,07	-0,81	-6,49
US 5YR	105,711	0,06	-0,68	-4,34
US 2YR	101,383	0,04	-0,42	-2,84



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.226,00	-0,14	-2,96	31,86
EURO STOXX 50 Price EUR	EC	4.250,72	0,19	0,90	12,05
Deutsche Boerse AG German Stoc	GE	15.725,08	0,39	0,39	12,94
FTSE 100 Index	GB	7.702,45	0,55	0,55	3,36
CAC 40 Index	FR	7.284,23	0,03	0,03	12,52
IBEX 35 Index	SP	9.585,00	0,61	0,61	16,48
FTSE MIB Index	IT	28.894,91	0,48	0,48	21,88
Dow Jones Industrial Average	US	34.517,73	-0,31	-0,31	4,13
S&P 500 INDEX	US	4.443,95	-0,22	-0,22	15,74
NASDAQ Composite Index	US	13.678,19	-0,23	-0,23	30,69
Nikkei 225	JN	33.023,78	-0,66	-0,66	26,55

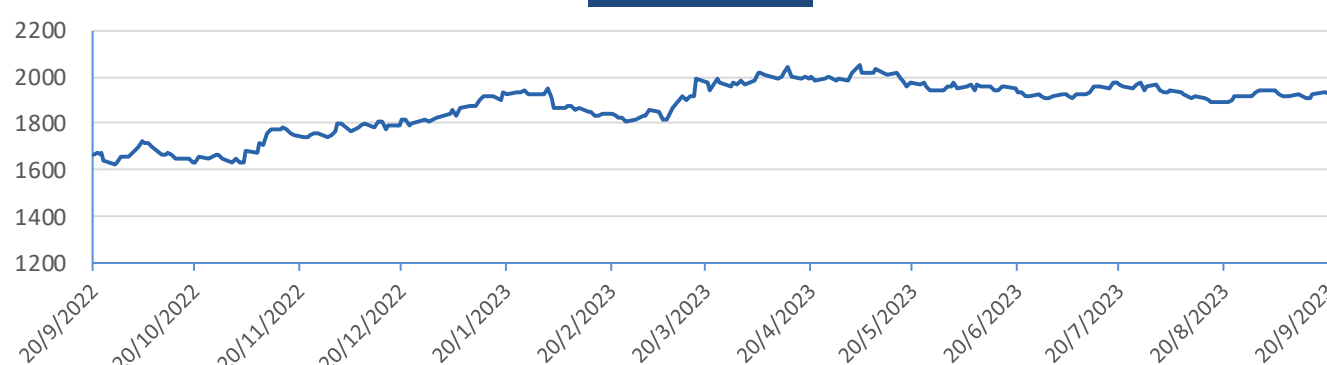


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.928,880	-0,13	1,79	5,75
Silver	23,198	-0,01	-0,47	-3,16
Palladium	1.276,100	0,98	2,26	-28,82
Platinum	942,720	-0,17	2,99	-12,25

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	93,440	-0,95	10,76	13,83
WTI Crude Oil	90,610	-0,65	12,34	15,69
Natural Gas	2,750	-3,44	2,19	-34,12

Brent Crude Oil (Future)



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