

DAILY MARKET REPORT

Monday, 02 October 2023



HELLENIC REPUBLIC
Public Debt Management Agency

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FOREIGN EXCHANGE

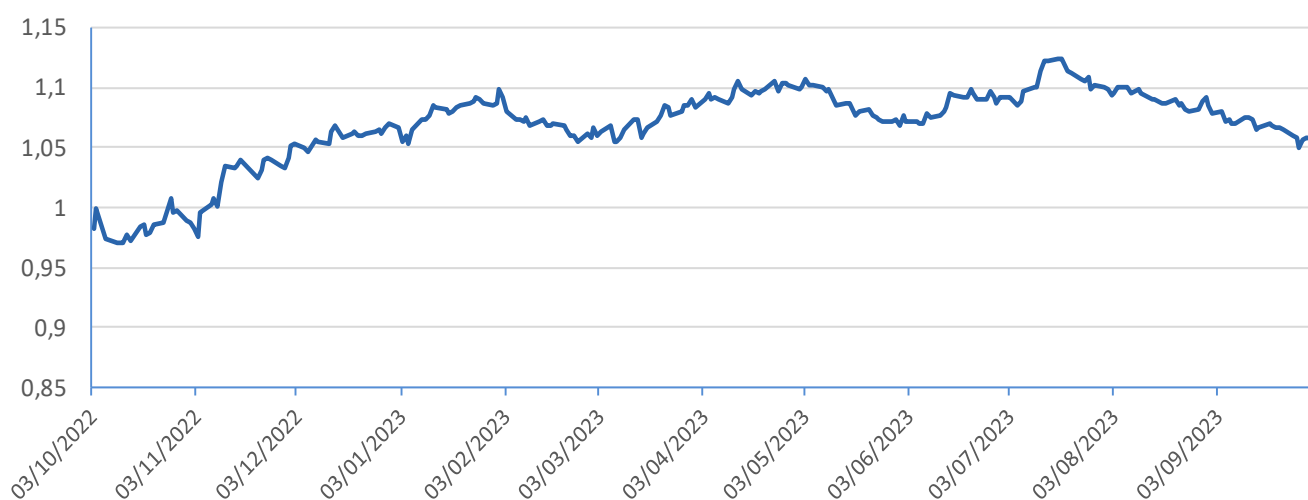
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,056	-0,10	-2,17	-1,34
EURGBP	0,867	-0,03	-0,03	2,13
EURJPY	158,190	-0,15	-0,15	-11,24
EURCHF	0,964	0,42	0,42	2,70
EURSEK	11,562	-0,08	-0,08	-3,48
EURNOK	11,306	0,09	0,09	-7,14
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	1,218	-0,12	-3,49	0,84
USDJPY	149,775	-0,27	-2,20	-12,45
USDCHF	0,912	0,33	-3,04	1,34
USDSEK	10,947	-0,32	0,45	-4,74
USDNOK	10,705	-0,08	-0,72	-8,42
USDDKK	7,062	-0,13	-2,24	-1,62

EURUSD spot rate

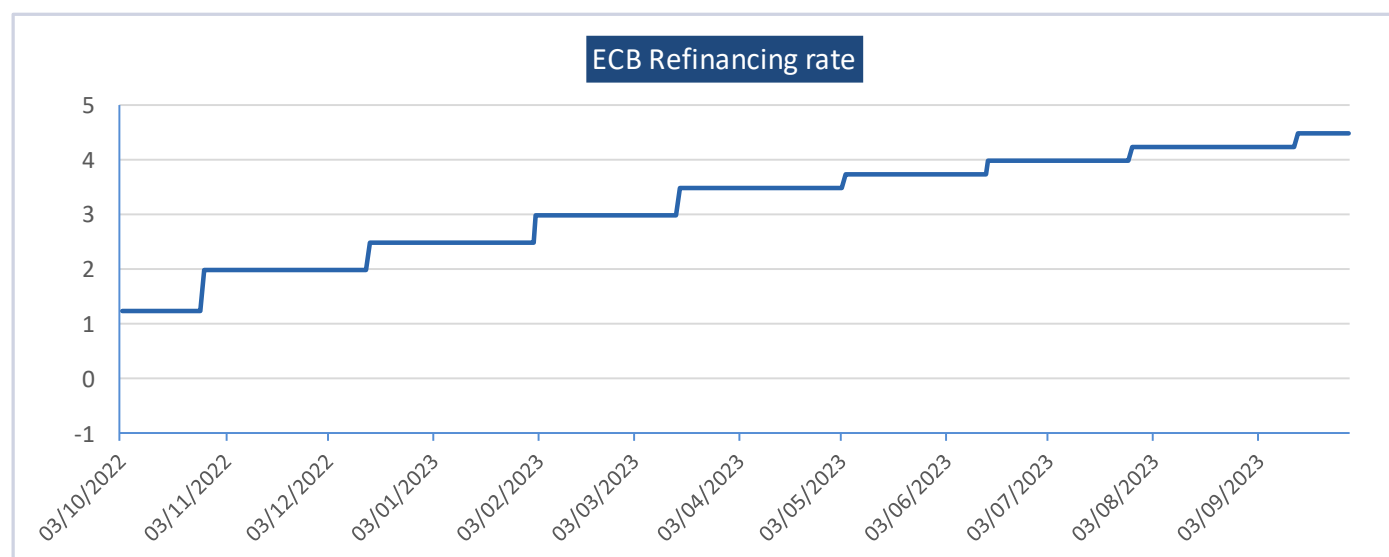




MONEY MARKET

CENTRAL BANKS RATES

		Last price	Last update	Next review
Eurozone	Refinance Rate	4,500	14/09/2023	26/10/2023
Eurozone	Marginal Lend.	4,750	14/09/2023	26/10/2023
Eurozone	Deposit Facility	4,000	14/09/2023	26/10/2023
USA	Fed Funds Target Rate Upper Bound	5,500	29/09/2023	01/11/2023
USA	Fed Funds Target Rate Lower Bound	5,250	29/09/2023	01/11/2023
Japan	BOJ Policy Rate	-0,100	22/09/2023	31/10/2023
United Kingdom	BOE Official Rate	5,250	02/10/2023	02/11/2023

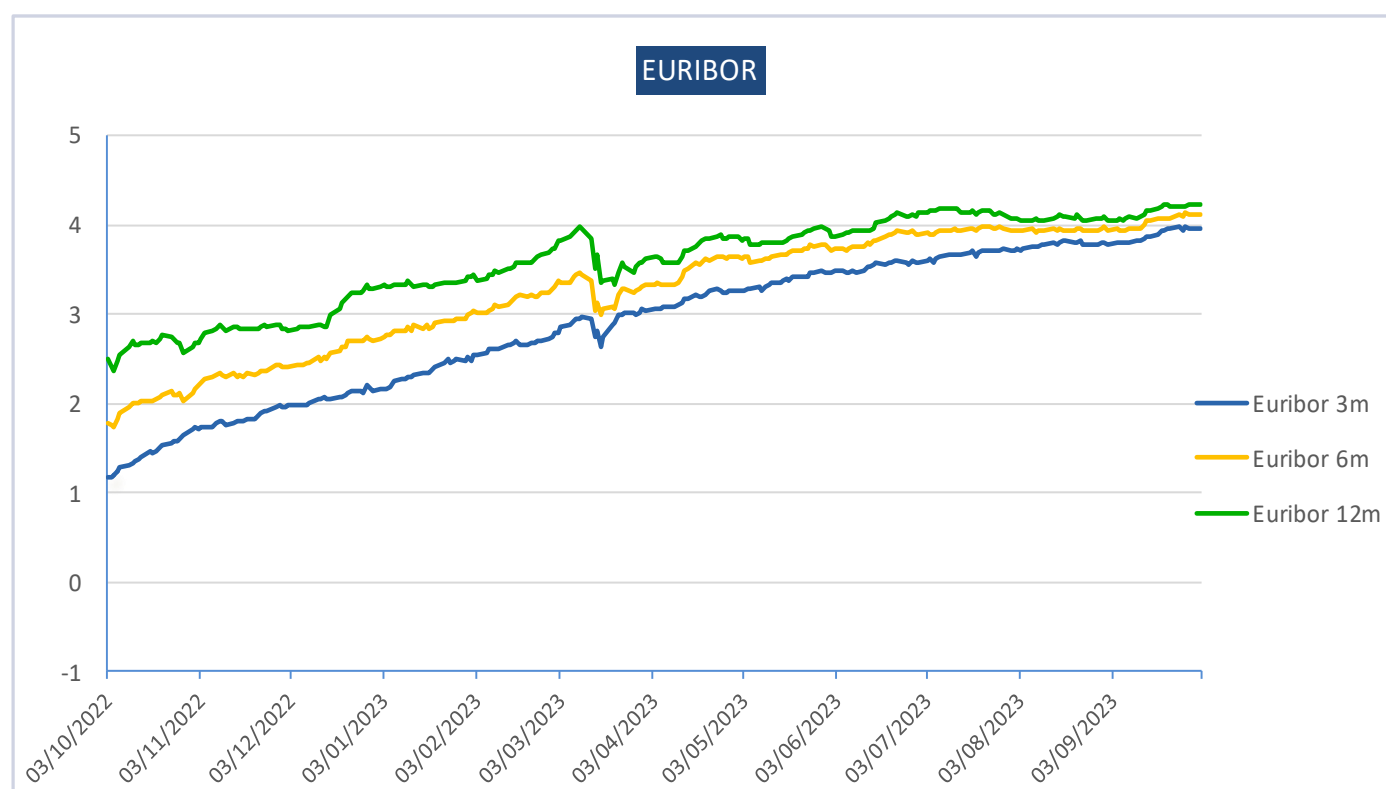


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,143	3,594	3,428	3,395	3,423	3,464	3,376	3,131
USD IRS	5,474	4,695	4,432	4,351	4,316	4,313	4,263	4,045
JPY IRS	0,113	0,400	0,615	0,805	1,030	1,313	1,511	1,609
GBP IRS	5,450	4,930	4,629	4,469	4,390	4,375	4,351	4,259


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,847	3,952	4,125	4,228
SOFR (USD)	5,319	5,396	5,467	5,466
SONIA (GBP)	5,199	5,290	5,385	5,452
SARON (CHF)	1,706	1,770	1,520	2,120
TORF (JPY)	-0,051	-0,046	-0,011	





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	99,761	3,547	5	26	34
GGB 3-year	GR0114032577	0,000	12/02/2026	91,935	3,629	3	27	18
GGB 4-year	GR0118020685	2,000	22/04/2027	94,414	3,706	1	29	-10
GGB 5-year	GR0114033583	3,875	15/06/2028	100,159	3,834	1	35	24
GGB 6-year	GR0124035693	3,875	12/03/2029	99,489	3,977	1	50	25
GGB 7-year	GR0124036709	1,500	18/06/2030	85,010	4,101	4	48	7
GGB 8-year	GR0124037715	0,750	18/06/2031	77,988	4,145	3	47	-44
GGB 9-year	GR0124038721	1,750	18/06/2032	82,494	4,190	4	50	-35
GGB 10-year	GR0124039737	4,250	15/06/2033	99,130	4,359	2	53	-21
GGB 15-year	GR0128017747	4,375	18/07/2038	97,018	4,657	2	54	-12
GGB 20-year	GR0138015814	4,200	30/01/2042	92,941	4,785	1	62	59
GGB 30-year	GR0138017836	1,875	24/01/2052	55,805	4,744	0	50	27

HELLENIC REPUBLIC TREASURY BILLS

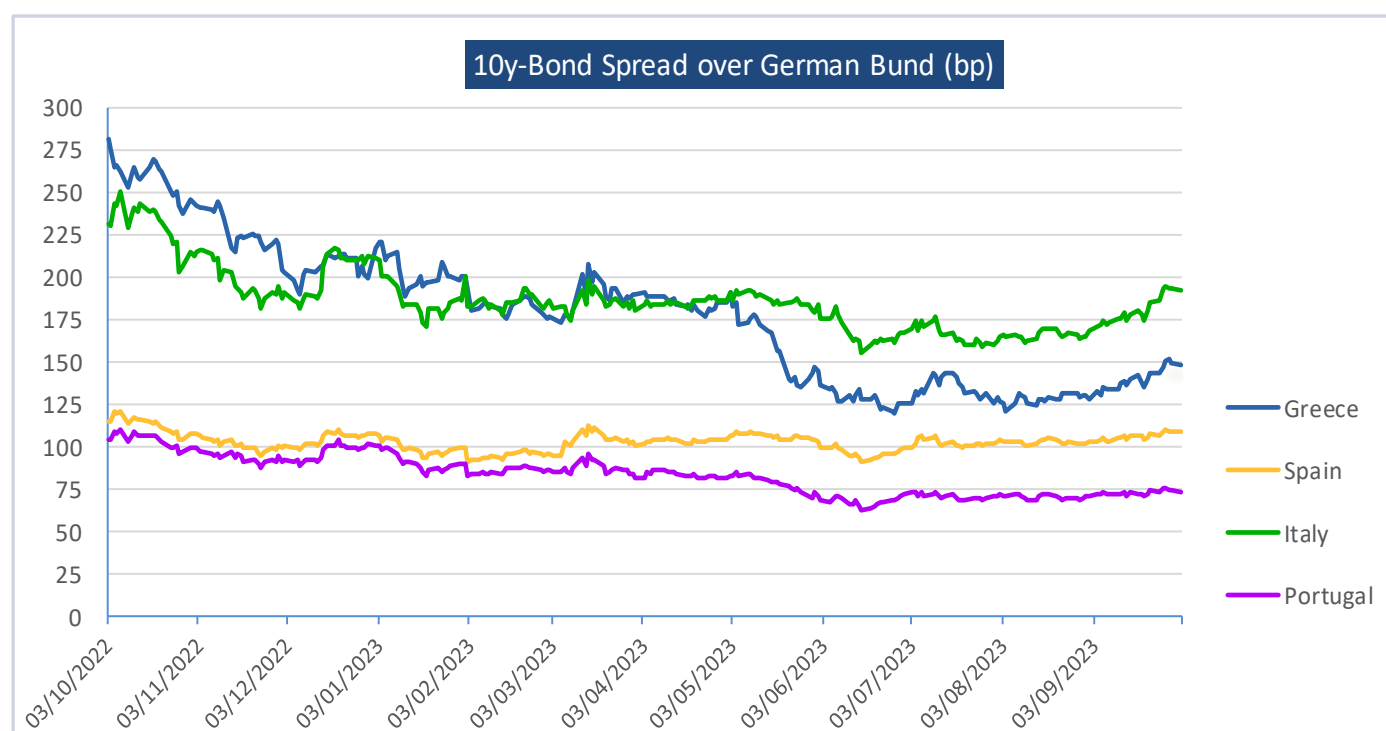
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	03/11/2023	99,649	4,233
GR0002251206	26W	29/03/2024	98,081	3,980
GR0004131570	52W	08/03/2024	98,580	3,324
GR0004132586	52W	07/06/2024	97,522	3,703
GR0004133592	52W	06/09/2024	96,530	3,828

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	103	149	162
SPAIN	33	40	33
ITALY	-37	-44	-40
PORTUGAL	61	75	66
FRANCE	66	93	92



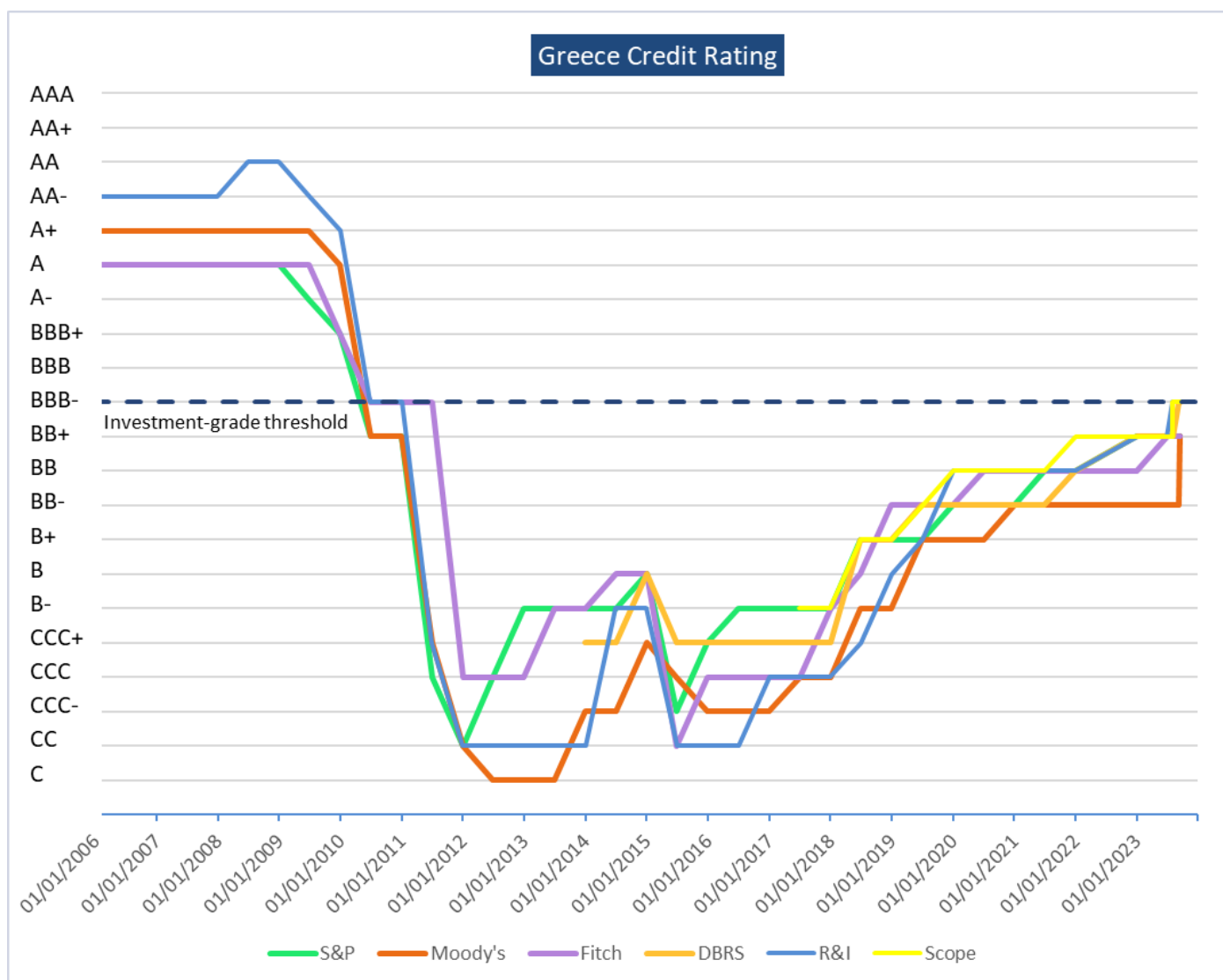
BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	103	149	162
SPAIN	70	109	128
ITALY	141	193	201
PORTUGAL	42	74	96
FRANCE	38	56	69





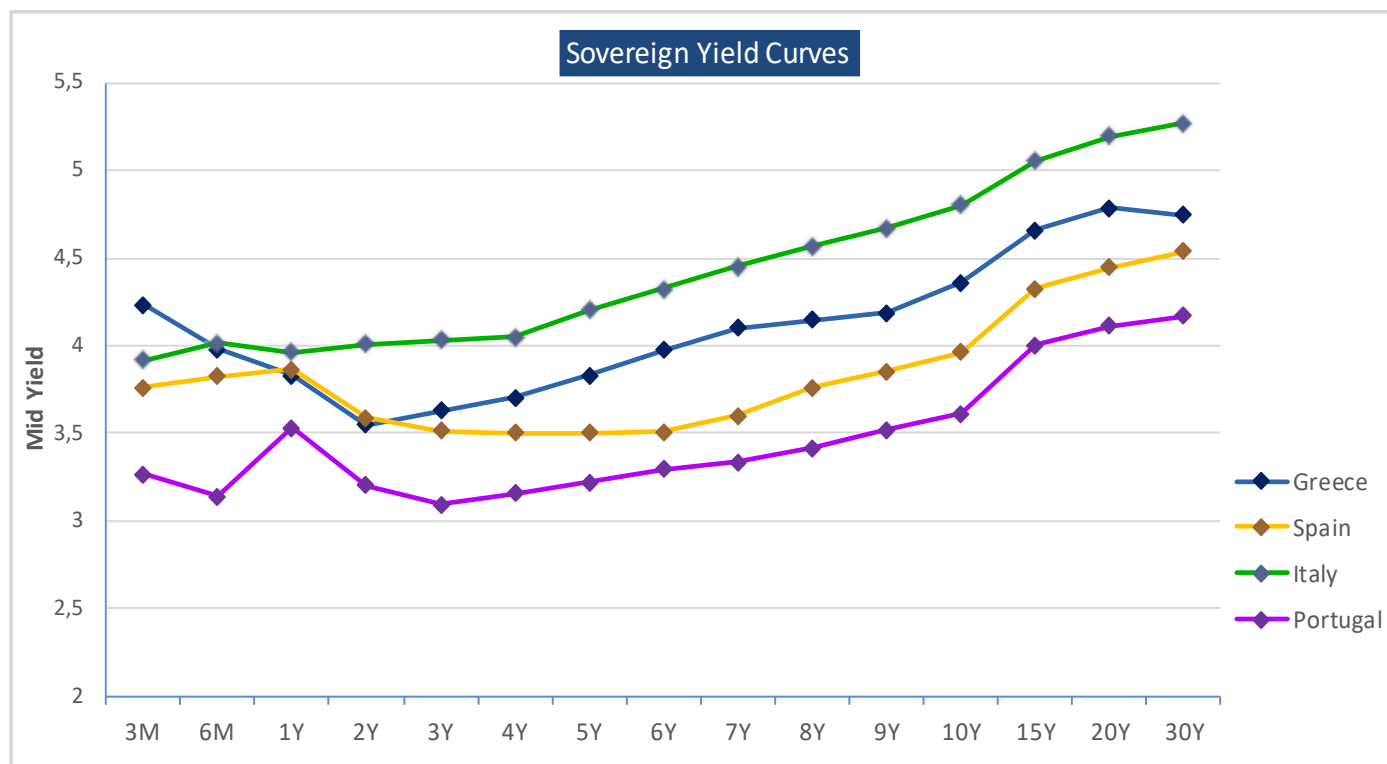
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BB+	POS	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	STABLE	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	A-u	STABLE	A	STABLE	BBB	STABLE	A-	STABLE

Note: Investment grade ratings are BBB- or higher for S&P, Fitch, R&I, Scope and Baa3 or higher for Moody's and BBBL or higher for DBRS.




SOVEREIGN YIELD CURVES

	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	4,233	3,980	3,828	3,832	4,360	4,660	4,787	4,744
SPAIN	3,761	3,826	3,865	3,501	3,962	4,328	4,448	4,539
ITALY	3,918	4,015	3,964	4,207	4,801	5,057	5,197	5,269
PORTUGAL	3,265	3,139	3,529	3,222	3,610	4,001	4,111	4,172

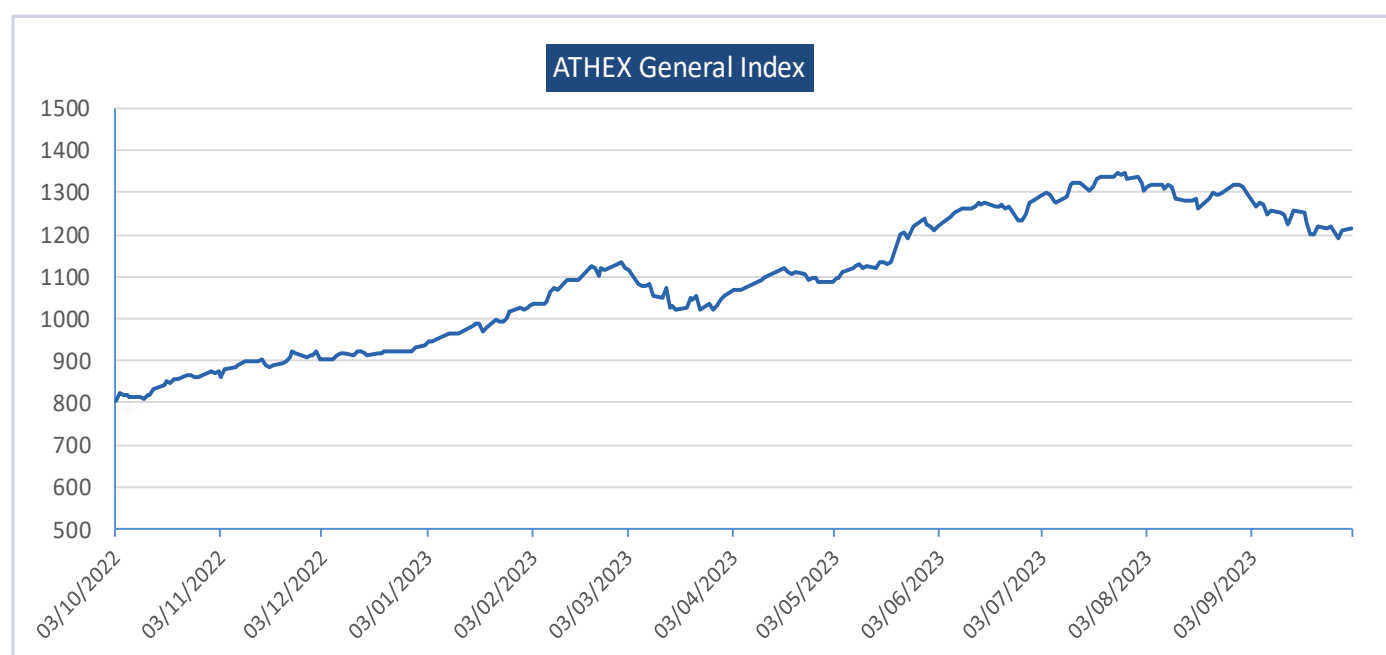

BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	128,210	-0,33	-2,75	-1,75
BOBL	115,560	-0,16	-1,40	-0,69
SCHATZ	104,960	-0,03	-0,47	0,41
US LOND BOND	113,313	-0,41	-5,84	-13,19
US 10YR	107,734	-0,30	-2,57	-7,75
US 5YR	105,125	-0,22	-1,50	-4,87
US 2YR	101,262	-0,09	-0,61	-2,96



EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.213,52	0,35	-6,61	30,52
EURO STOXX 50 Price EUR	EC	4.188,85	0,34	-2,19	10,42
Deutsche Boerse AG German Stoc	GE	15.427,88	0,27	0,27	10,80
FTSE 100 Index	GB	7.613,26	0,07	0,07	2,17
CAC 40 Index	FR	7.166,72	0,44	0,44	10,70
IBEX 35 Index	SP	9.471,90	0,47	0,47	15,10
FTSE MIB Index	IT	28.283,90	0,14	0,14	19,31
Dow Jones Industrial Average	US	33.507,50	-0,47	-0,47	1,09
S&P 500 INDEX	US	4.288,05	-0,27	-0,27	11,68
NASDAQ Composite Index	US	13.219,32	0,14	0,14	26,30
Nikkei 225	JN	31.759,88	-0,31	-0,31	21,71



COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.842,410	-0,34	-5,16	1,01
Silver	21,784	-1,78	-9,20	-9,06
Palladium	1.239,700	-0,68	1,06	-30,85
Platinum	906,760	-0,13	-5,28	-15,59

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	92,560	0,39	5,42	13,36
WTI Crude Oil	91,200	0,45	7,61	17,21
Natural Gas	2,922	-0,24	-6,08	-34,83

Brent Crude Oil (Future)



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