

DAILY MARKET REPORT

Thursday, 28 September 2023



HELLENIC REPUBLIC
Public Debt Management Agency

Table of contents:

FOREIGN EXCHANGE	2
MONEY MARKET	3
FIXED INCOME.....	5
EQUITIES.....	9
COMMODITIES AND ENERGY	10



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FOREIGN EXCHANGE

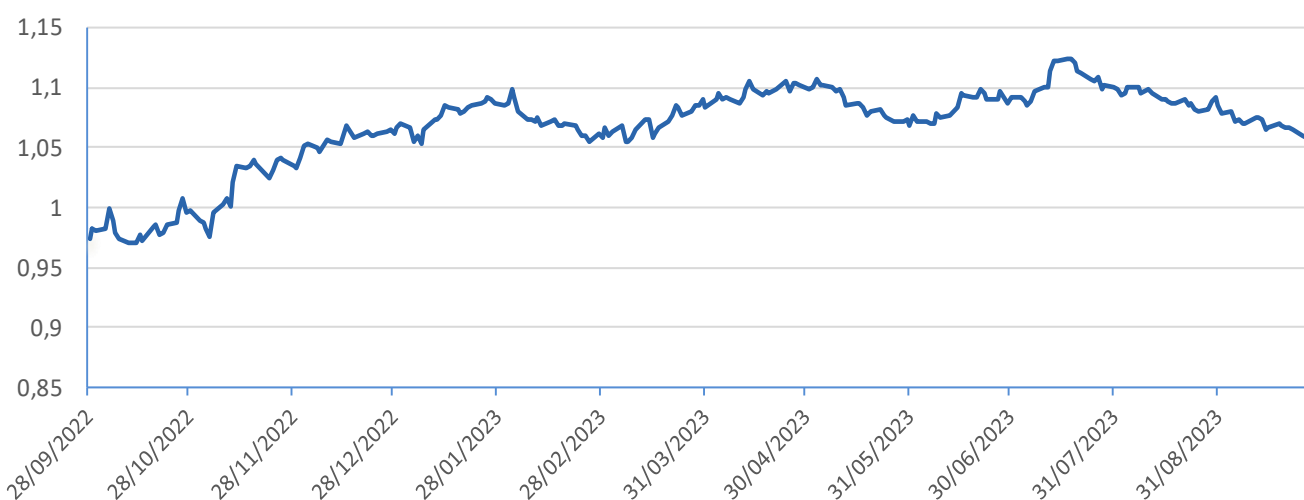
SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,052	0,15	-2,77	-1,74
EURGBP	0,865	0,11	0,11	2,41
EURJPY	157,150	0,01	0,01	-10,65
EURCHF	0,967	0,08	0,08	2,35
EURSEK	11,609	0,14	0,14	-3,87
EURNOK	11,280	0,19	0,19	-6,92
EURDKK	7,456	-0,01	-0,01	-0,26

SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,217	0,27	-3,44	0,70
USDJPY	149,395	0,16	-1,91	-12,23
USDCHF	0,919	0,24	-3,84	0,59
USDSEK	11,036	0,29	-0,46	-5,51
USDNOK	10,723	0,36	-0,07	-8,58
USDDKK	7,088	0,14	-2,81	-1,99

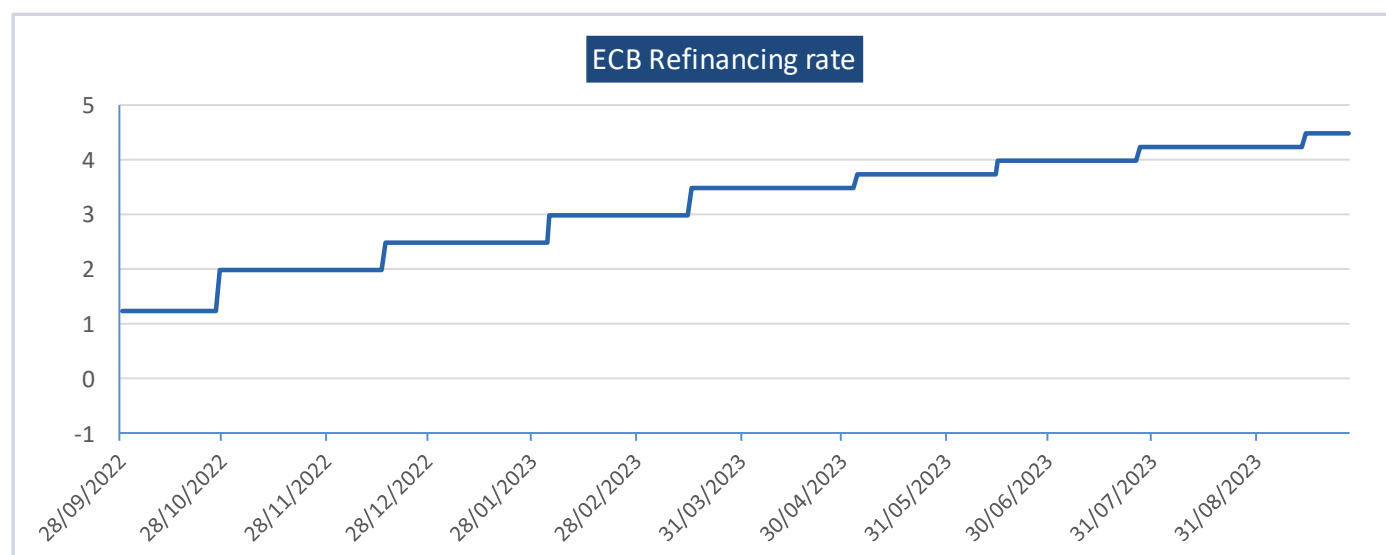
EURUSD spot rate



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	27/09/2023	01/11/2023
USA	Fed Funds Target Rate Lower Bound	5,250	27/09/2023	01/11/2023
Japan	BOJ Policy Rate	-0,100	22/09/2023	31/10/2023
United Kingdom	BOE Official Rate	5,250	28/09/2023	02/11/2023

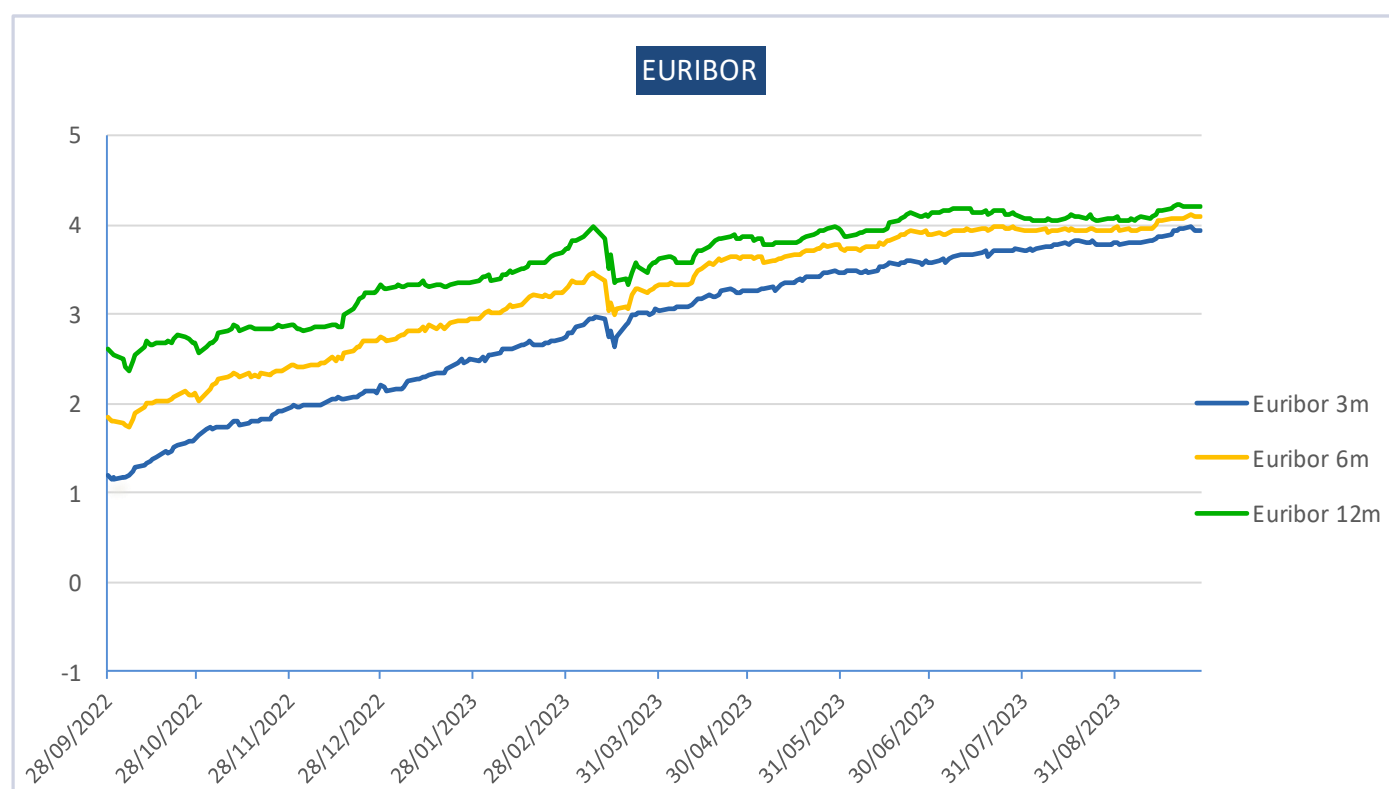


INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,161	3,627	3,464	3,419	3,433	3,463	3,374	3,135
USD IRS	5,470	4,734	4,461	4,368	4,325	4,317	4,265	4,048
JPY IRS	0,110	0,393	0,595	0,776	0,994	1,273	1,466	1,561
GBP IRS	5,474	4,957	4,638	4,463	4,368	4,344	4,312	4,210


INTERBANK RATES

	1 month	3 months	6 months	12 months
EURIBOR	3,843	3,941	4,090	4,199
SOFR (USD)	5,316	5,390	5,467	5,469
SONIA (GBP)	5,198	5,277	5,356	5,399
SARON (CHF)	1,695	1,770	1,520	2,120
TORF (JPY)	-0,051	-0,041	-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	99,751	3,554	-1	27	34
GGB 3-year	GR0114032577	0,000	12/02/2026	91,660	3,752	6	42	30
GGB 4-year	GR0118020685	2,000	22/04/2027	94,218	3,765	4	46	-4
GGB 5-year	GR0114033583	3,875	15/06/2028	99,524	3,984	11	48	39
GGB 6-year	GR0124035693	3,875	12/03/2029	99,342	4,008	3	49	29
GGB 7-year	GR0124036709	1,500	18/06/2030	84,897	4,121	5	45	8
GGB 8-year	GR0124037715	0,750	18/06/2031	77,866	4,165	2	43	-42
GGB 9-year	GR0124038721	1,750	18/06/2032	82,107	4,250	6	48	-29
GGB 10-year	GR0124039737	4,250	15/06/2033	98,935	4,385	3	51	-18
GGB 15-year	GR0128017747	4,375	18/07/2038	96,695	4,688	4	55	-9
GGB 20-year	GR0138015814	4,200	30/01/2042	92,813	4,796	7	60	60
GGB 30-year	GR0138017836	1,875	24/01/2052	55,297	4,792	5	52	32

HELLENIC REPUBLIC TREASURY BILLS

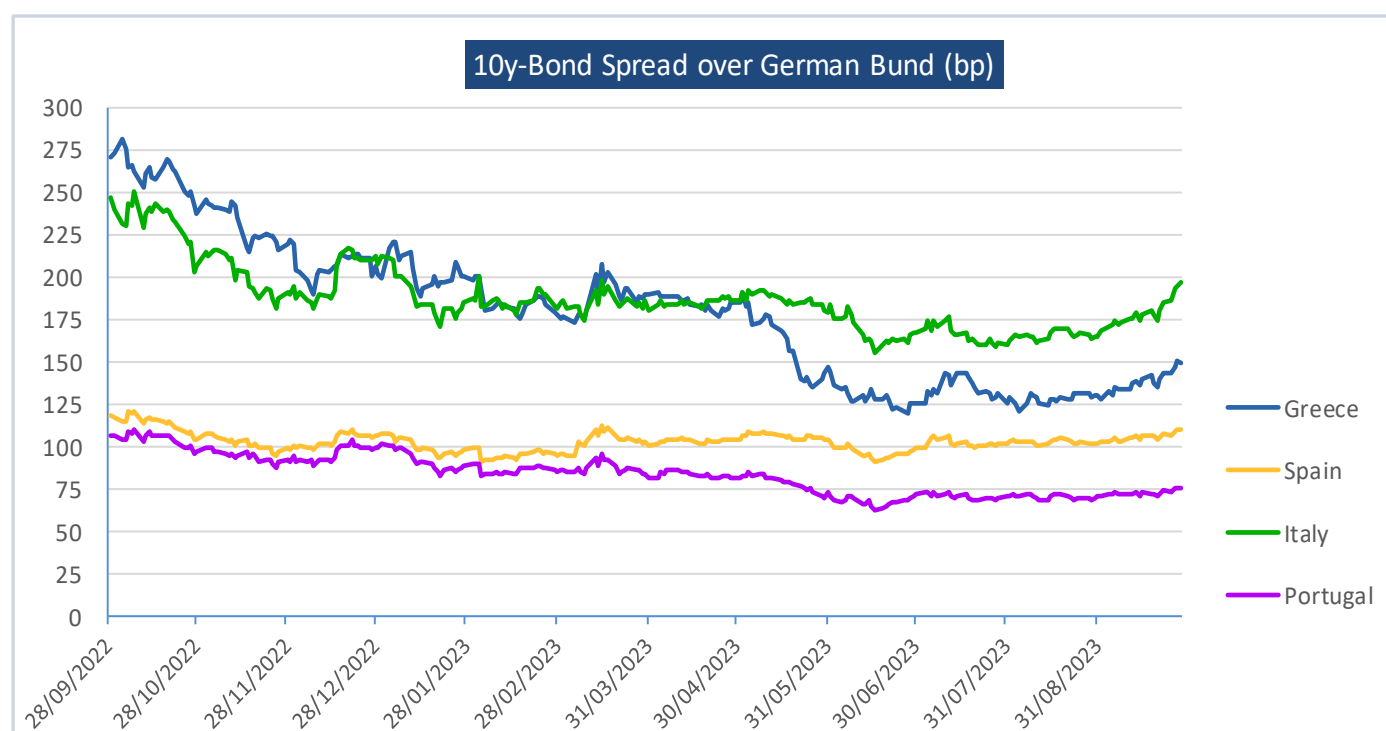
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	03/11/2023	99,628	4,206
GR0002251206	26W	29/03/2024	98,060	3,978
GR0004133592	52W	06/09/2024	96,499	3,841

GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	115	149	163
SPAIN	43	38	33
ITALY	-32	-48	-42
PORTUGAL	71	73	65
FRANCE	77	92	93

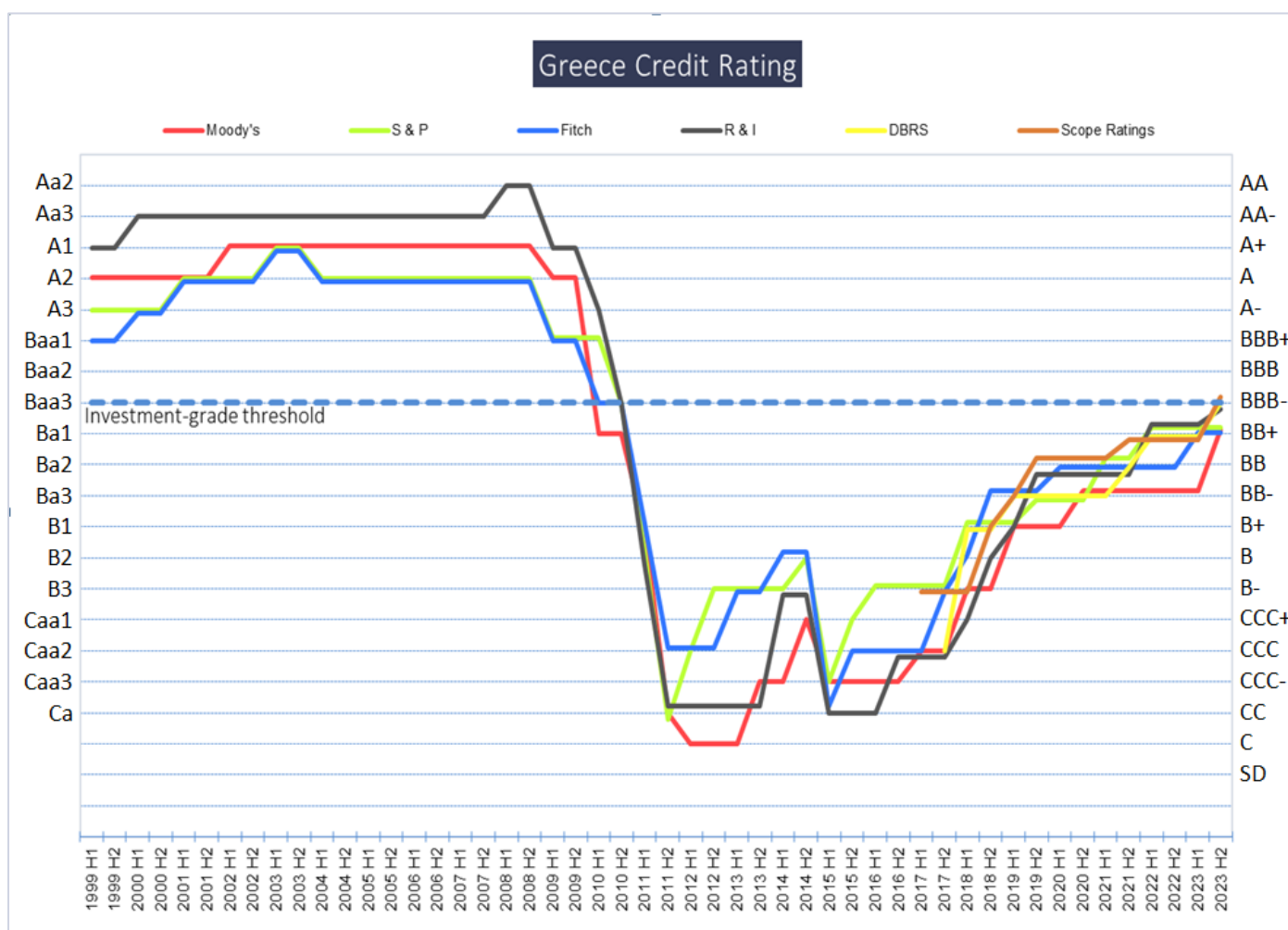


BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
GREECE	115	149	163
SPAIN	72	111	130
ITALY	146	197	205
PORTUGAL	43	76	99
FRANCE	38	57	70



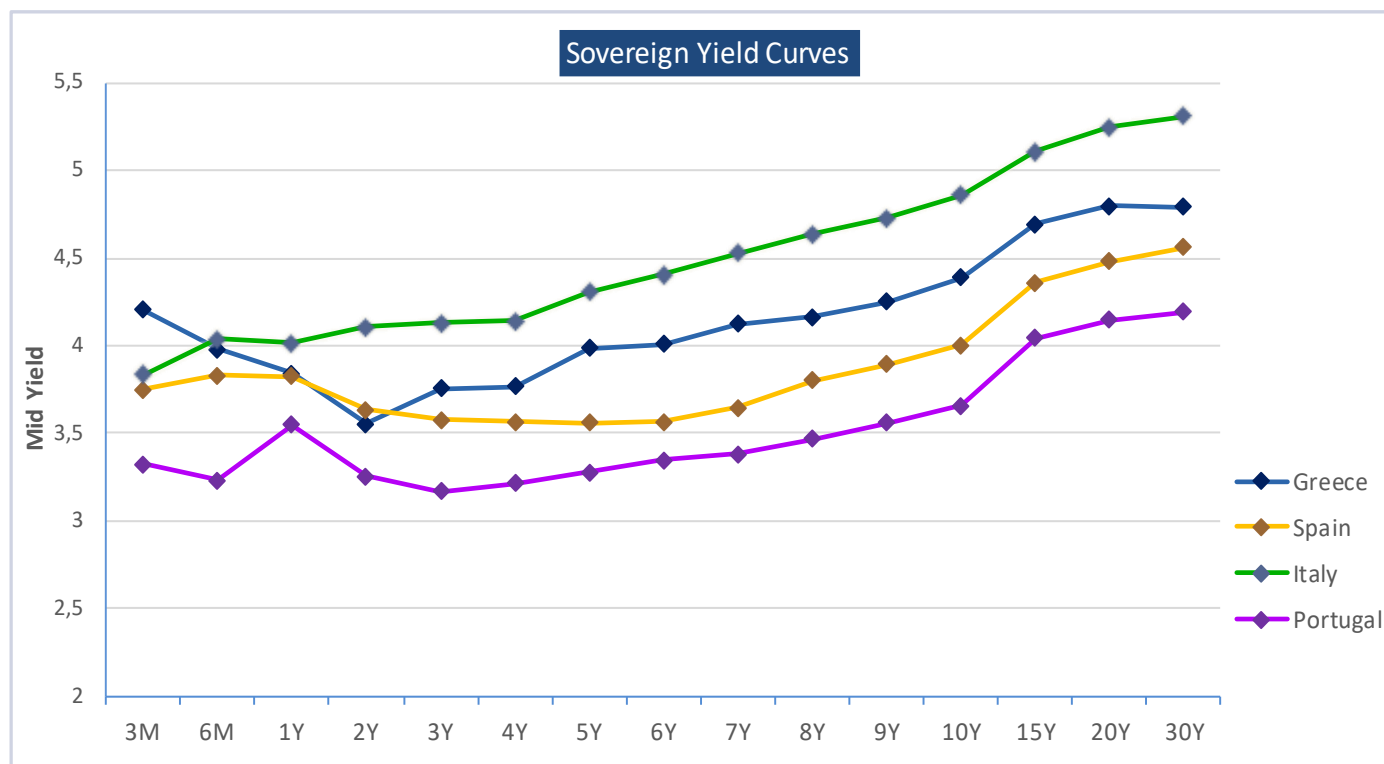


CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
GREECE	BB+	POS	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
SPAIN	Au	STABLE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

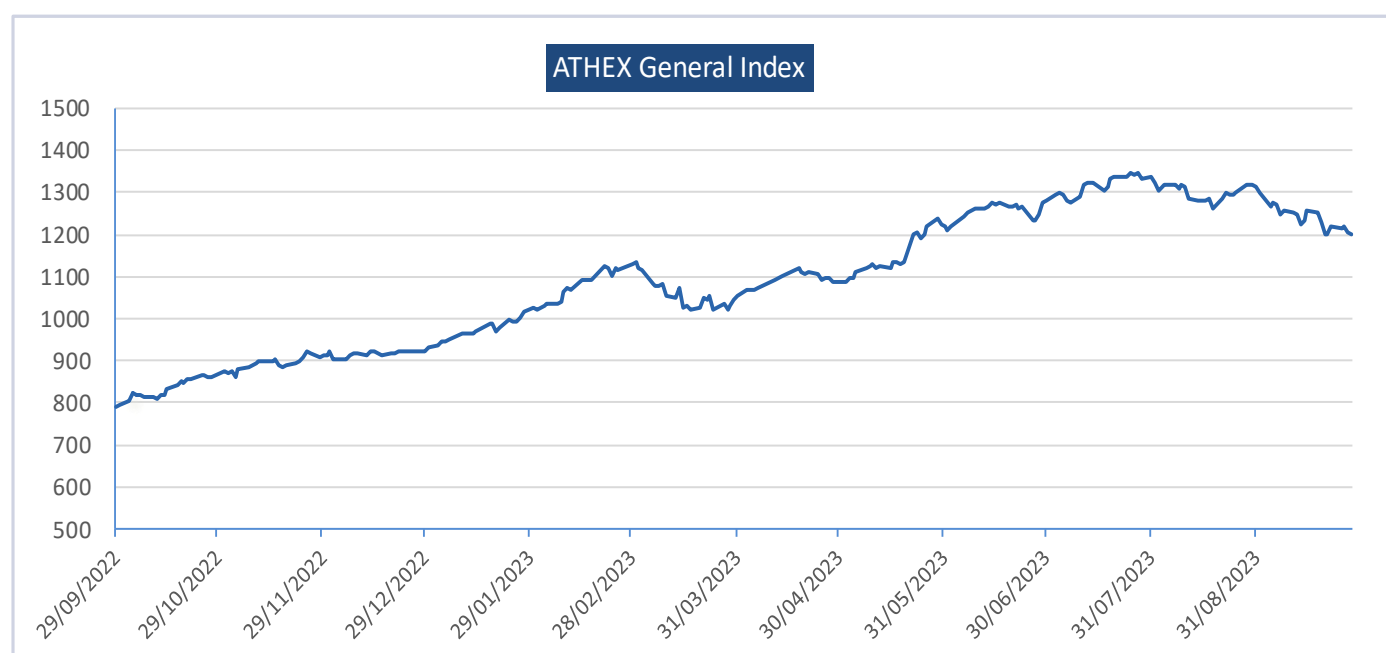
	3 month	6 month	1 year	5 year	10 year	15 year	20 year	30 year
GREECE	4,206	3,978	3,841	3,987	4,386	4,692	4,800	4,794
SPAIN	3,752	3,831	3,826	3,559	4,002	4,363	4,479	4,559
ITALY	3,838	4,039	4,016	4,307	4,862	5,108	5,245	5,309
PORTUGAL	3,326	3,229	3,547	3,275	3,656	4,045	4,144	4,191


BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
BUND	128,010	-0,49	-2,55	-1,90
BOBL	115,360	-0,22	-1,17	-0,86
SCHATZ	104,895	-0,05	-0,37	0,34
US LOND BOND	113,500	0,00	-5,52	-13,05
US 10YR	107,656	0,07	-2,24	-7,81
US 5YR	104,984	0,07	-1,22	-5,00
US 2YR	101,211	0,05	-0,41	-3,01

EQUITIES

STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.202,56	-0,13	-8,64	29,34
EURO STOXX 50 Price EUR	EC	4.116,68	-0,36	-4,12	8,52
Deutsche Boerse AG German Stoc	GE	15.170,96	-0,31	-0,31	8,96
FTSE 100 Index	GB	7.539,37	-0,71	-0,71	1,18
CAC 40 Index	FR	7.058,63	-0,19	-0,19	9,03
IBEX 35 Index	SP	9.323,30	-0,09	-0,09	13,30
FTSE MIB Index	IT	27.954,56	-0,21	-0,21	17,92
Dow Jones Industrial Average	US	33.550,27	-0,20	-0,20	1,22
S&P 500 INDEX	US	4.274,51	0,02	0,02	11,33
NASDAQ Composite Index	US	13.092,85	0,22	0,22	25,09
Nikkei 225	JN	31.872,52	-1,54	-1,54	22,14

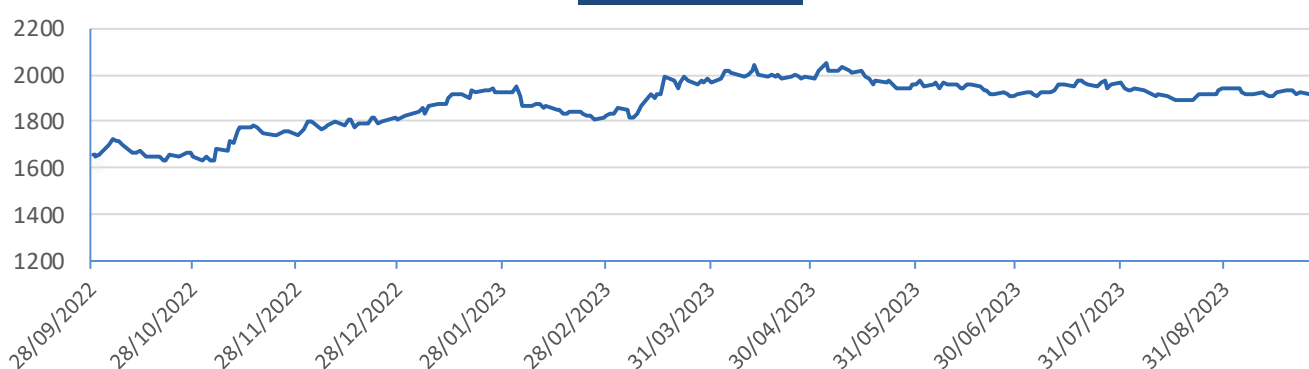


COMMODITIES AND ENERGY

PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Gold	1.874,980	-0,01	-2,35	2,79
Silver	22,534	-0,05	-7,00	-5,93
Palladium	1.226,010	0,02	-1,92	-31,61
Platinum	891,710	-0,05	-8,22	-17,00

Gold spot (\$/Oz)



ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Brent Crude Oil	96,930	0,39	15,57	18,08
WTI Crude Oil	93,920	0,26	17,89	20,70
Natural Gas	2,886	-0,45	-7,08	-35,64

Brent Crude Oil (Future)



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