

# DAILY MARKET REPORT

Friday, 29 September 2023



HELLENIC REPUBLIC  
Public Debt Management Agency

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Public Debt Management Agency

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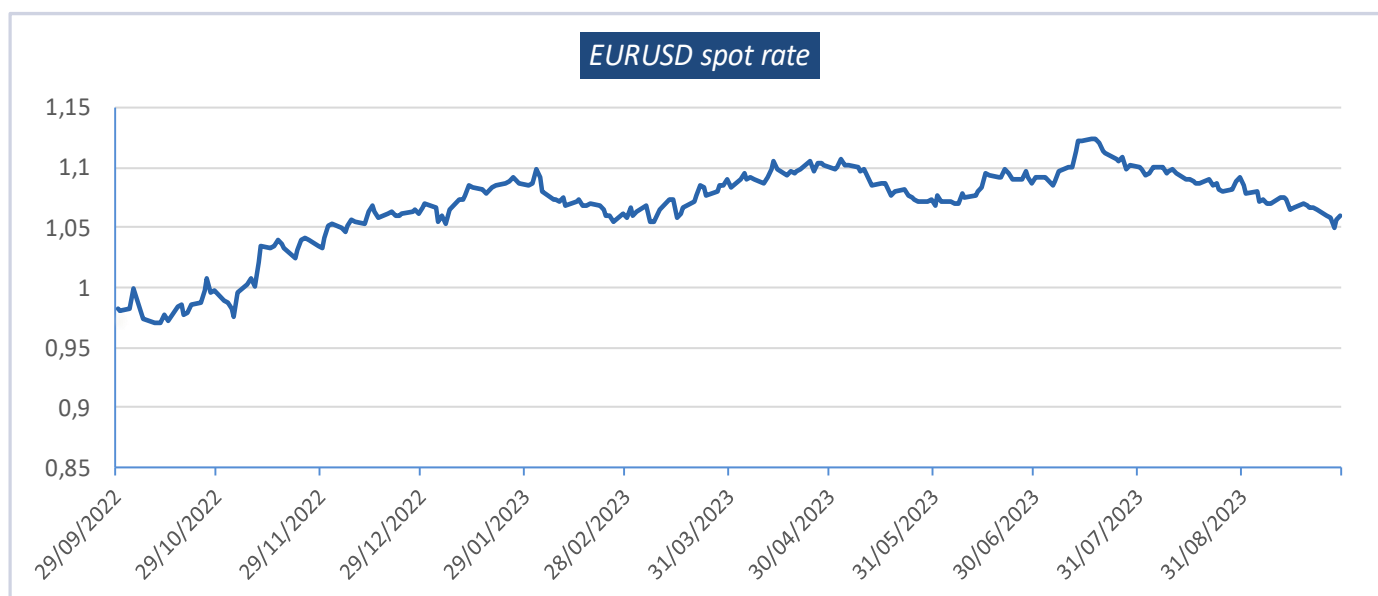
## FOREIGN EXCHANGE

### SPOT RATES (base currency EUR)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
EURUSD	1,060	0,34	-2,56	-0,96
EURGBP	0,867	-0,08	-0,08	2,17
EURJPY	157,940	-0,11	-0,11	-11,10
EURCHF	0,965	0,15	0,15	2,52
EURSEK	11,494	0,38	0,38	-2,91
EURNOK	11,259	0,68	0,68	-6,75
EURDKK	7,457	-0,00	-0,00	-0,27

### SPOT RATES (base currency USD)

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
GBPUSD	1,223	0,26	-3,23	1,26
USDJPY	148,975	0,22	-2,08	-11,99
USDCHF	0,910	0,51	-3,51	1,55
USDSEK	10,842	0,72	0,32	-3,81
USDNOK	10,620	1,01	-0,39	-7,68
USDDKK	7,033	0,34	-2,60	-1,22

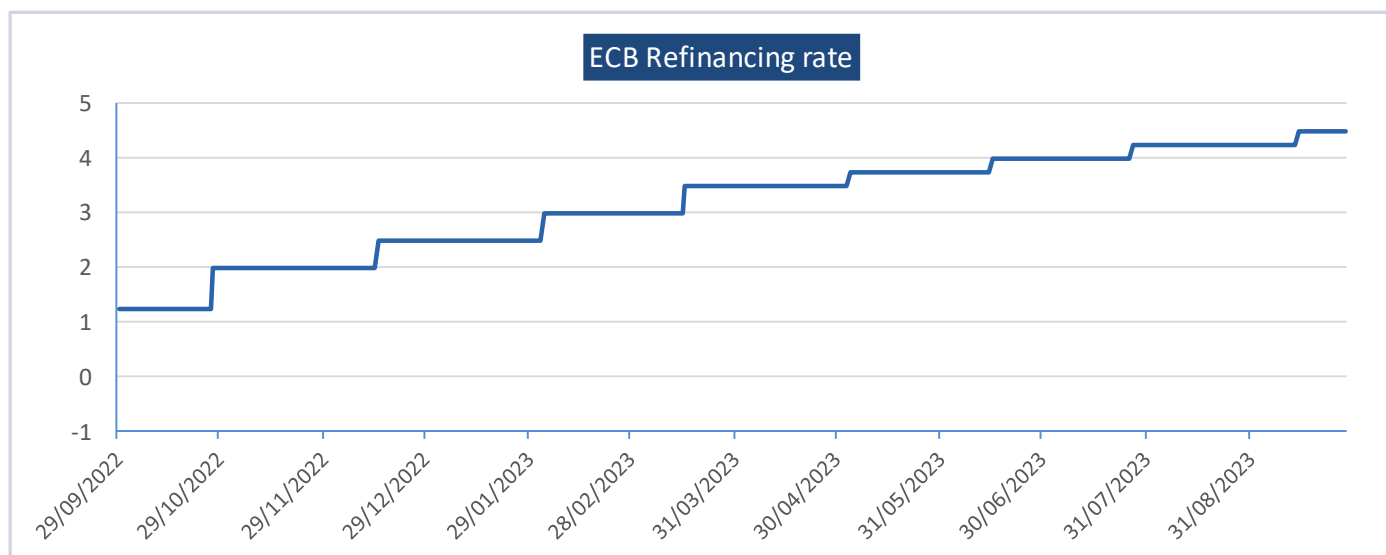




## MONEY MARKET

### 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	28/09/2023	01/11/2023
USA	Fed Funds Target Rate Lower Bound	5,250	28/09/2023	01/11/2023
Japan	BOJ Policy Rate	-0,100	22/09/2023	31/10/2023
United Kingdom	BOE Official Rate	5,250	29/09/2023	02/11/2023

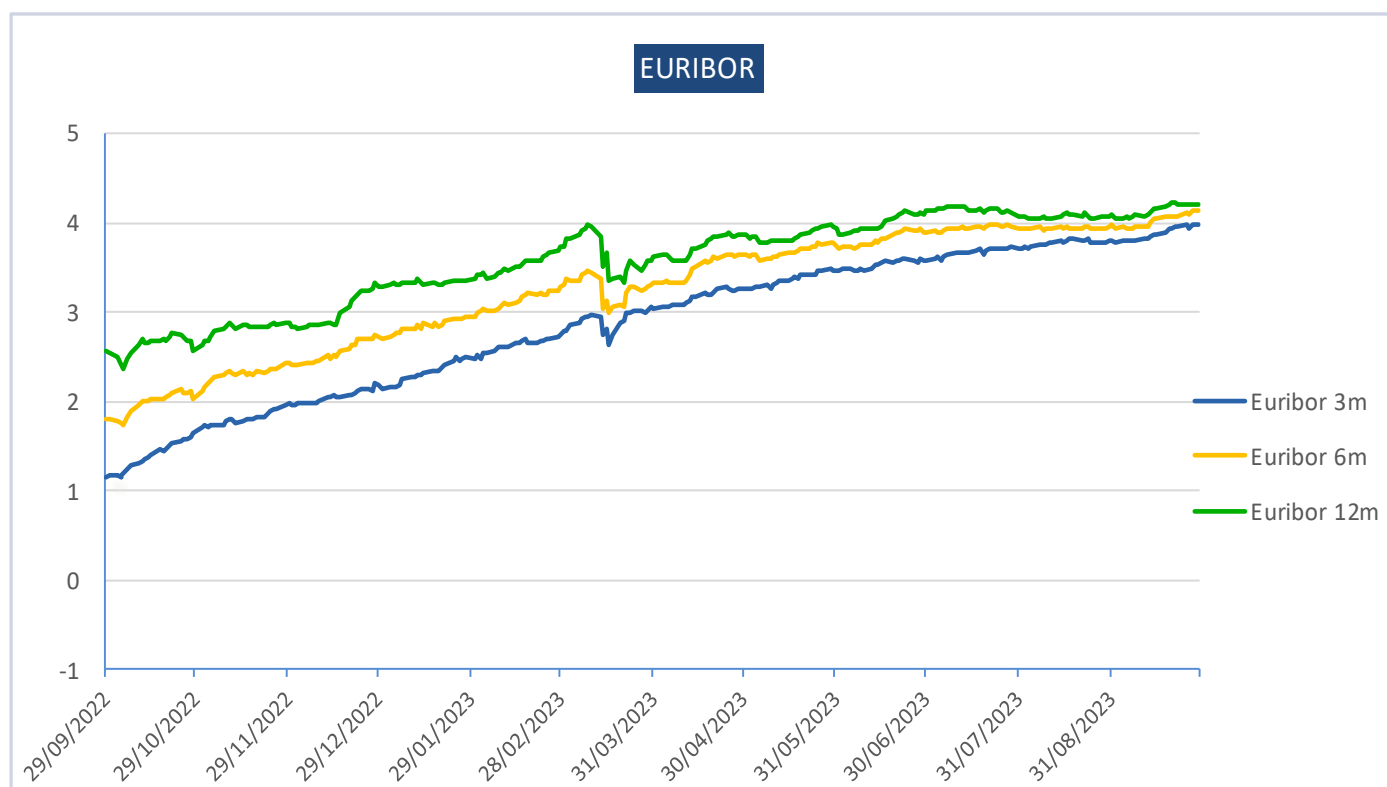


### INTEREST RATE SWAPS

	1 year	3 year	5 year	7 year	10 year	15 year	20 year	30 year
EUR IRS	4,156	3,612	3,435	3,385	3,390	3,411	3,315	3,065
USD IRS	5,426	4,627	4,359	4,273	4,238	4,240	4,194	3,980
JPY IRS	0,111	0,394	0,598	0,783	1,001	1,283	1,478	1,573
GBP IRS	5,452	4,920	4,610	4,435	4,339	4,316	4,286	4,188



INTERBANK RATES				
	1 month	3 months	6 months	12 months
<b>EURIBOR</b>	3,858	3,972	4,136	4,200
<b>SOFR (USD)</b>	5,315	5,395	5,471	5,475
<b>SONIA (GBP)</b>	5,198	5,283	5,372	5,423
<b>SARON (CHF)</b>	1,689	1,770	1,520	2,120
<b>TORF (JPY)</b>	-0,051	-0,042	-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	15/02/2025	99,784	3,529	-4	25	32
GGB 3-year	GR0114032577	0,000	12/02/2026	91,862	3,660	-9	35	21
GGB 4-year	GR0118020685	2,000	22/04/2027	94,259	3,754	-6	44	-5
GGB 5-year	GR0114033583	3,875	15/06/2028	100,018	3,867	-6	43	27
GGB 6-year	GR0124035693	3,875	12/03/2029	99,438	3,988	-7	52	26
GGB 7-year	GR0124036709	1,500	18/06/2030	84,966	4,109	-7	50	7
GGB 8-year	GR0124037715	0,750	18/06/2031	77,981	4,145	-8	49	-44
GGB 9-year	GR0124038721	1,750	18/06/2032	82,376	4,208	-8	49	-33
GGB 10-year	GR0124039737	4,250	15/06/2033	99,101	4,363	-9	56	-20
GGB 15-year	GR0128017747	4,375	18/07/2038	96,886	4,670	-9	57	-11
GGB 20-year	GR0138015814	4,200	30/01/2042	93,117	4,770	-14	63	58
GGB 30-year	GR0138017836	1,875	24/01/2052	55,931	4,731	-8	52	26

## HELLENIC REPUBLIC TREASURY BILLS

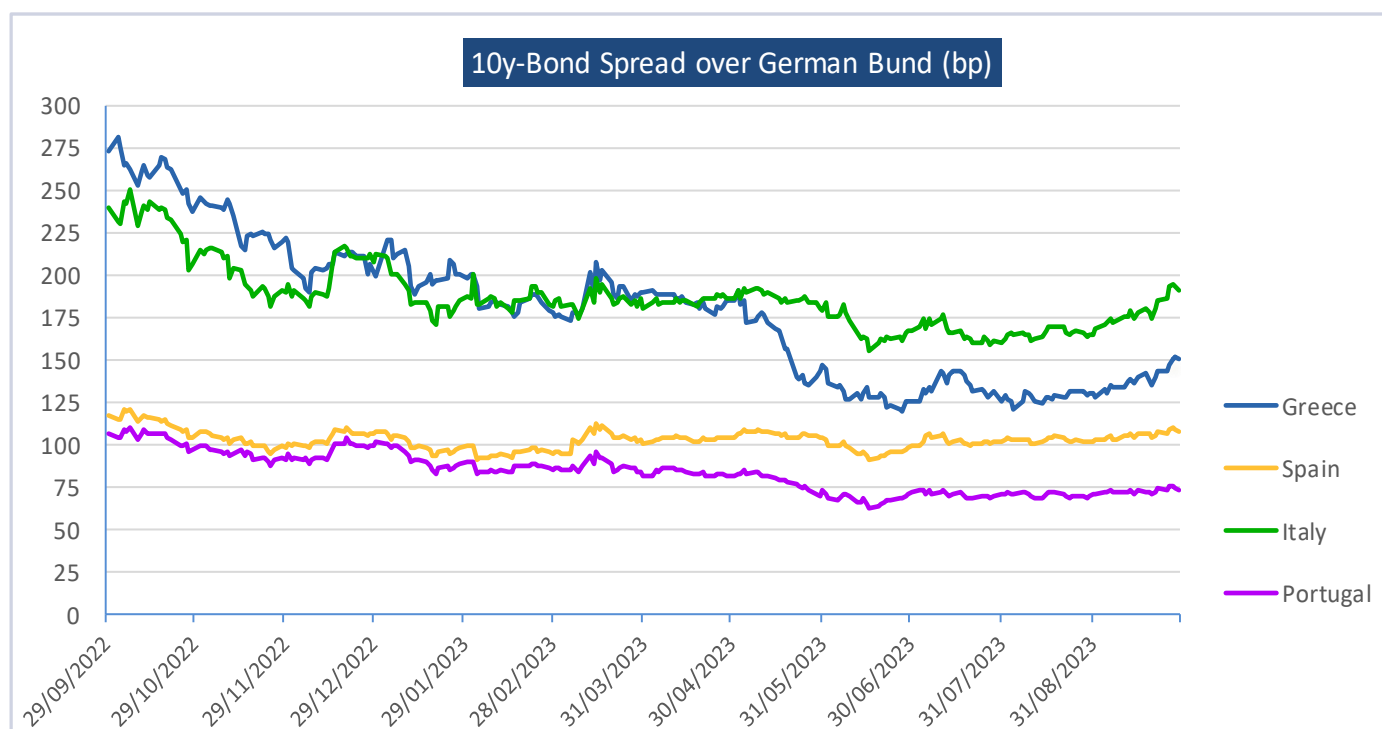
ISIN	Series	Maturity	Last price	Mid Yield
GR0000226325	13W	03/11/2023	99,640	4,196
GR0002251206	26W	29/03/2024	98,061	3,999
GR0004133592	52W	06/09/2024	96,515	3,835

## GREEK BONDS SPREAD OVER EU COUNTRIES (bp)

	5 year	10 year	15 year
GERMANY	105	151	165
SPAIN	36	42	38
ITALY	-33	-40	-35
PORTUGAL	64	77	69
FRANCE	67	95	97

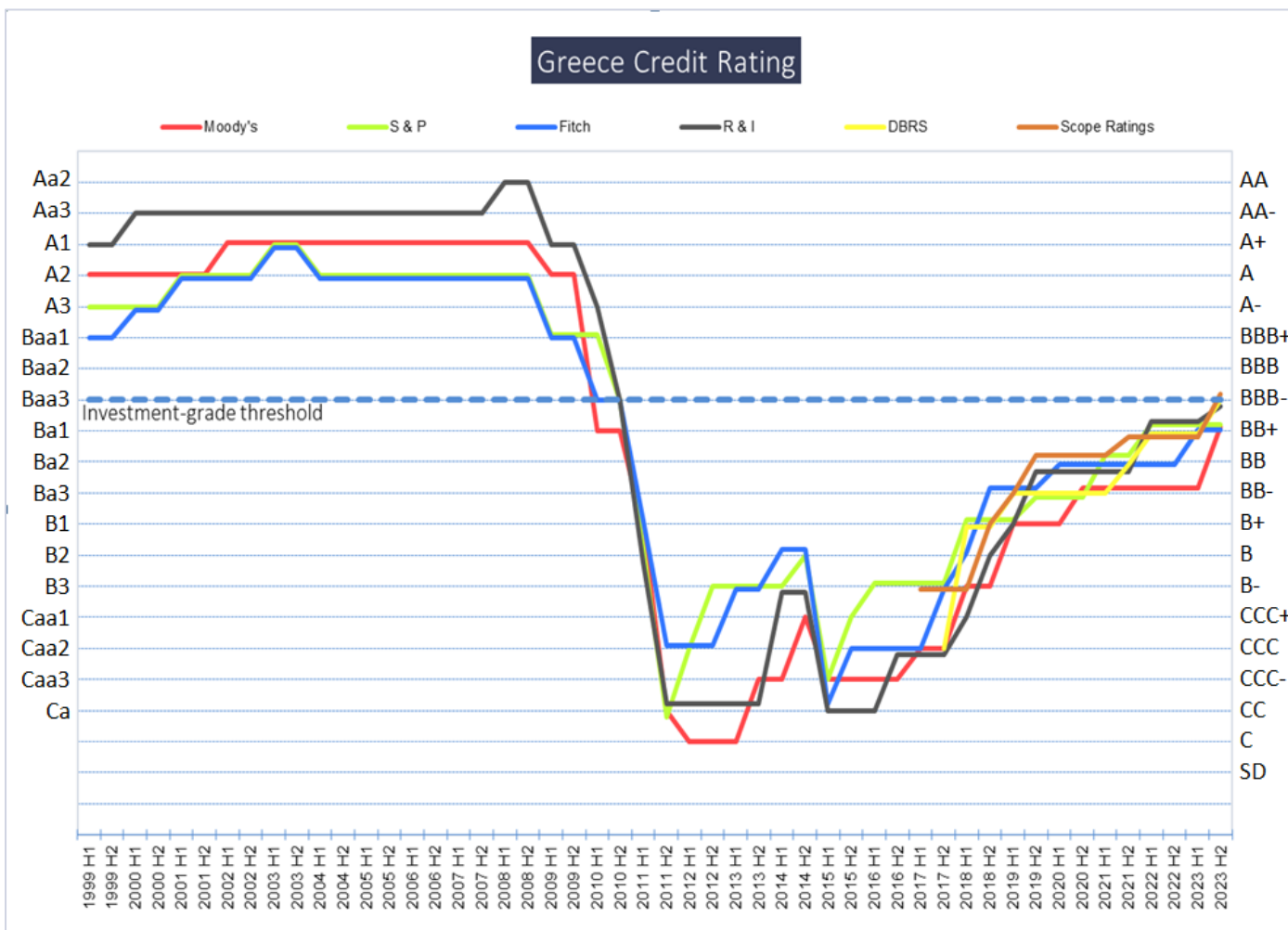


BONDS SPREAD OVER GERMAN BUND (bp)			
	5 year	10 year	15 year
<b>GREECE</b>	105	151	165
<b>SPAIN</b>	70	108	128
<b>ITALY</b>	138	191	200
<b>PORTUGAL</b>	41	74	97
<b>FRANCE</b>	38	55	69





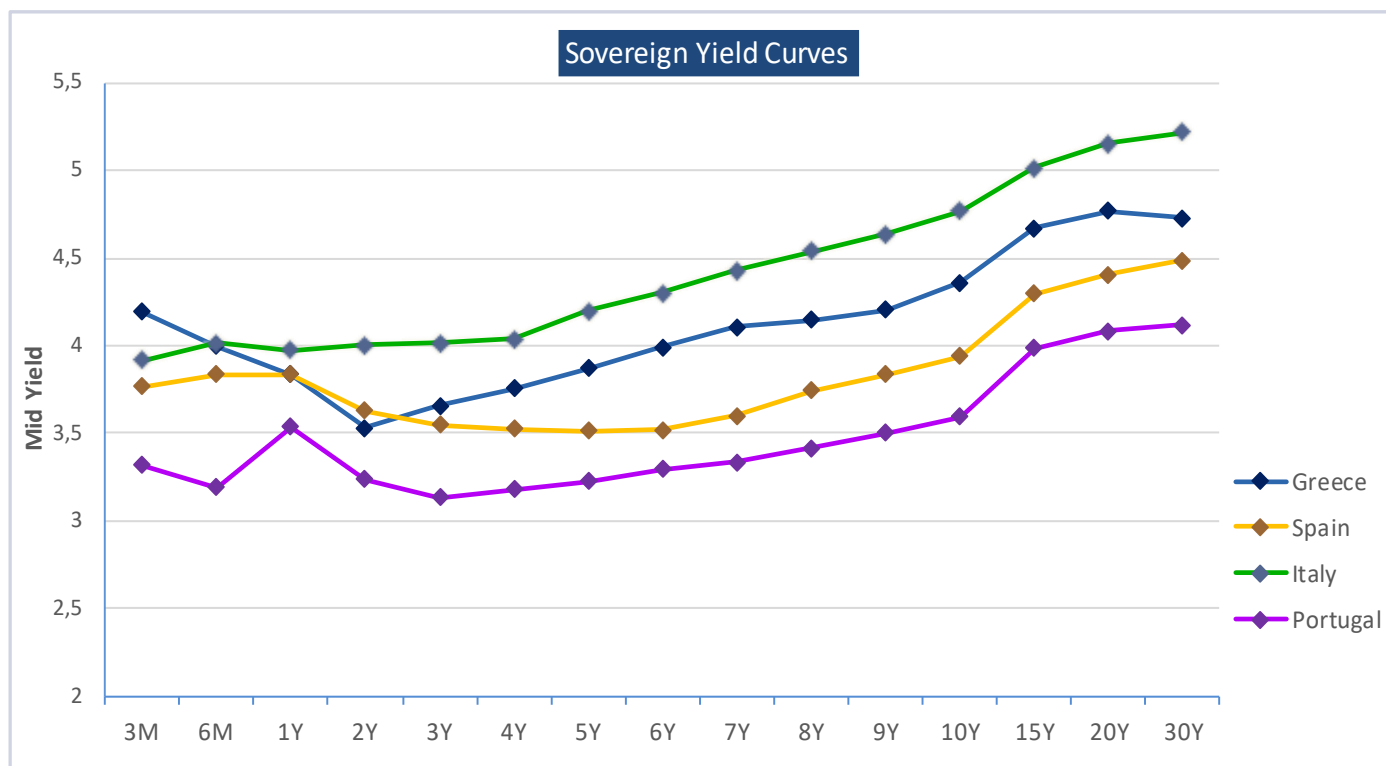
CREDIT RATINGS												
	Standard and Poor's		Moody's		Fitch		DBRS Morningstar		Rating and Investment		Scope Ratings GmbH	
	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook	Rating	Outlook
<b>GREECE</b>	BB+	POS	Ba1	STABLE	BB+	STABLE	BBBL	STABLE	BBB-	STABLE	BBB-	STABLE
<b>SPAIN</b>	Au	STABLE	Baa1	STABLE	A-	STABLE	A	STABLE	A	STABLE	A-	STABLE
<b>ITALY</b>	BBBu	STABLE	Baa3u	NEG	BBB	STABLE	BBBH	STABLE	BBB+	STABLE	BBB+	STABLE
<b>PORTUGAL</b>	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
<b>GREECE</b>	4,196	3,999	3,835	3,871	4,363	4,671	4,770	4,731
<b>SPAIN</b>	3,768	3,835	3,835	3,515	3,939	4,295	4,407	4,485
<b>ITALY</b>	3,916	4,015	3,976	4,197	4,767	5,016	5,154	5,216
<b>PORTUGAL</b>	3,318	3,189	3,536	3,227	3,596	3,983	4,081	4,121



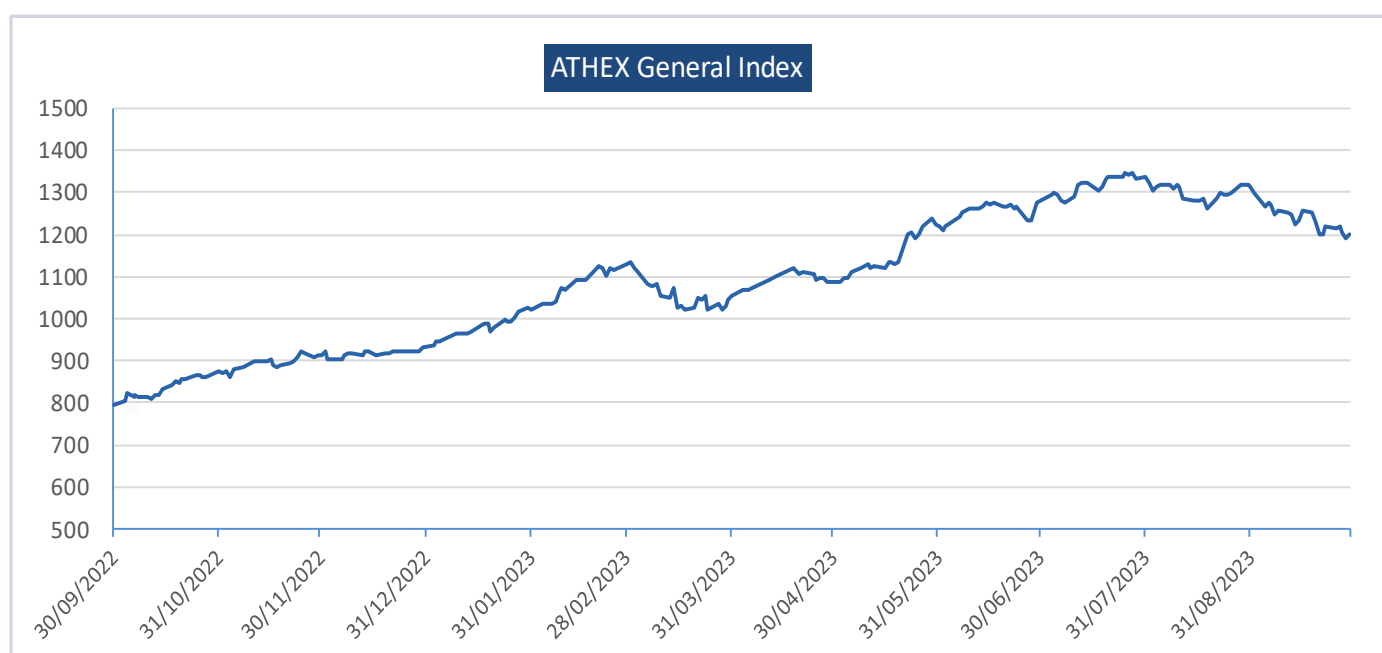
## BOND FUTURES

Currency	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
<b>BUND</b>	128,200	0,87	-2,86	-1,75
<b>BOBL</b>	115,420	0,45	-1,39	-0,81
<b>SCHATZ</b>	104,910	0,12	-0,39	0,36
<b>US LOND BOND</b>	114,250	0,66	-5,75	-12,47
<b>US 10YR</b>	108,188	0,30	-2,37	-7,36
<b>US 5YR</b>	105,398	0,19	-1,28	-4,62
<b>US 2YR</b>	101,375	0,07	-0,47	-2,85



## EQUITIES

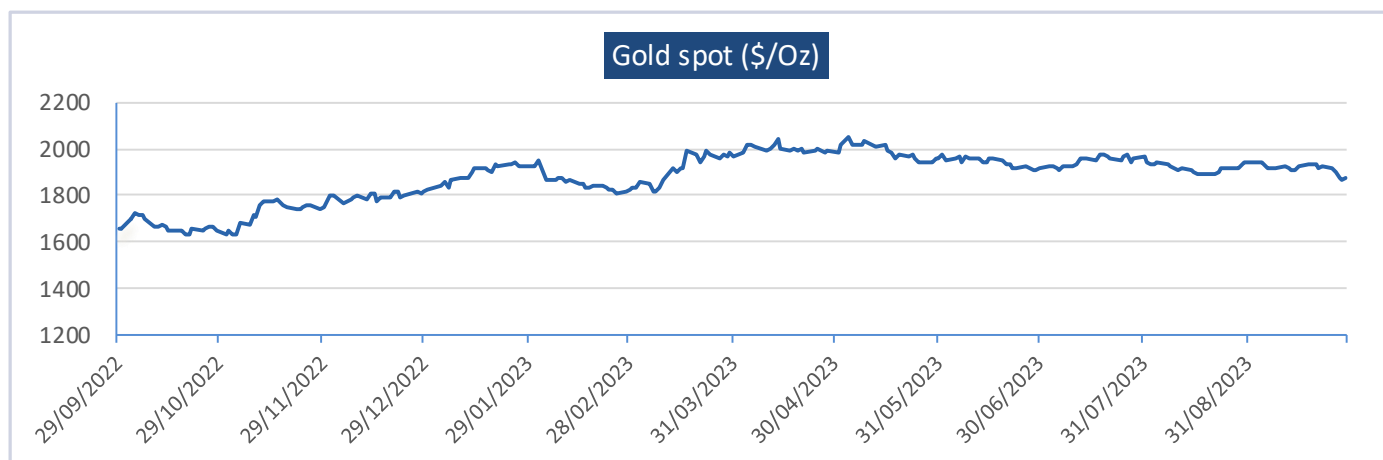
STOCK INDICES					
		Last price	1-day change (%)	1-month change (%)	Year to date change (%)
Athens Stock Exchange General	GR	1.200,60	0,61	-8,93	29,13
EURO STOXX 50 Price EUR	EC	4.192,90	0,75	-3,09	10,53
Deutsche Boerse AG German Stoc	GE	15.422,49	0,65	0,65	10,77
FTSE 100 Index	GB	7.644,66	0,56	0,56	2,59
CAC 40 Index	FR	7.170,33	0,76	0,76	10,76
IBEX 35 Index	SP	9.464,70	0,40	0,40	15,02
FTSE MIB Index	IT	28.344,99	0,65	0,65	19,56
Dow Jones Industrial Average	US	33.666,34	0,35	0,35	1,57
S&P 500 INDEX	US	4.299,70	0,59	0,59	11,99
NASDAQ Composite Index	US	13.201,28	0,83	0,83	26,13
Nikkei 225	JN	31.857,62	-0,05	-0,05	22,09



## COMMODITIES AND ENERGY

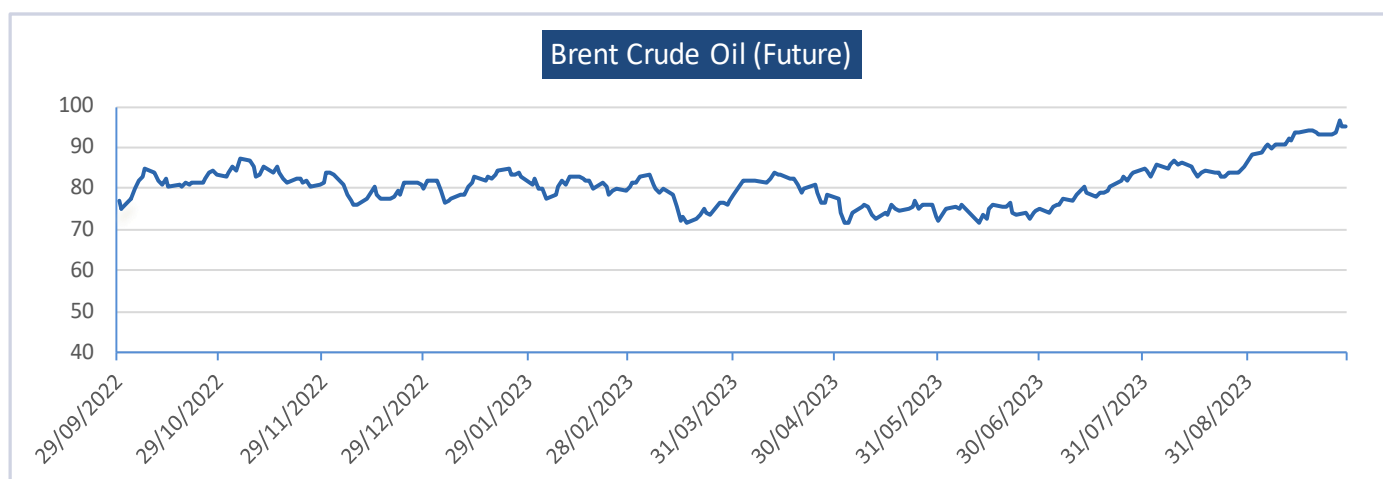
## PRECIOUS METALS

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
<b>Gold</b>	1.872,920	0,43	-3,34	2,68
<b>Silver</b>	23,014	1,72	-6,92	-3,93
<b>Palladium</b>	1.274,260	0,31	1,94	-28,92
<b>Platinum</b>	918,090	0,80	-6,57	-14,54



## ENERGY

	Last price	1-day change (%)	1-month change (%)	Year to date change (%)
<b>Brent Crude Oil</b>	95,280	-0,10	12,21	16,07
<b>WTI Crude Oil</b>	91,950	0,26	13,97	18,17
<b>Natural Gas</b>	2,974	0,98	-2,87	-33,68



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