



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Thursday, October 27, 2022

CAPITAL MARKETS AUTHORITY



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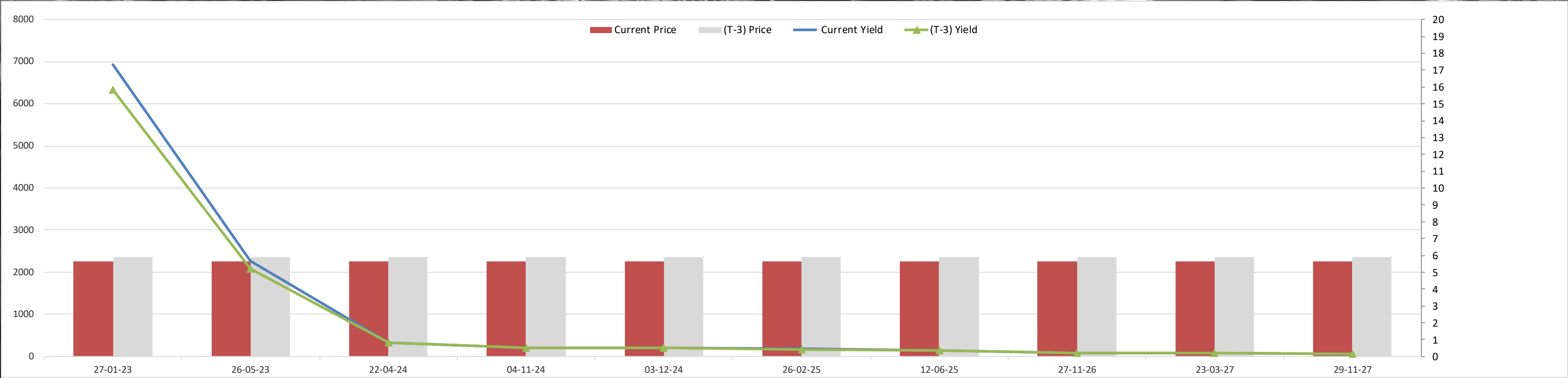
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

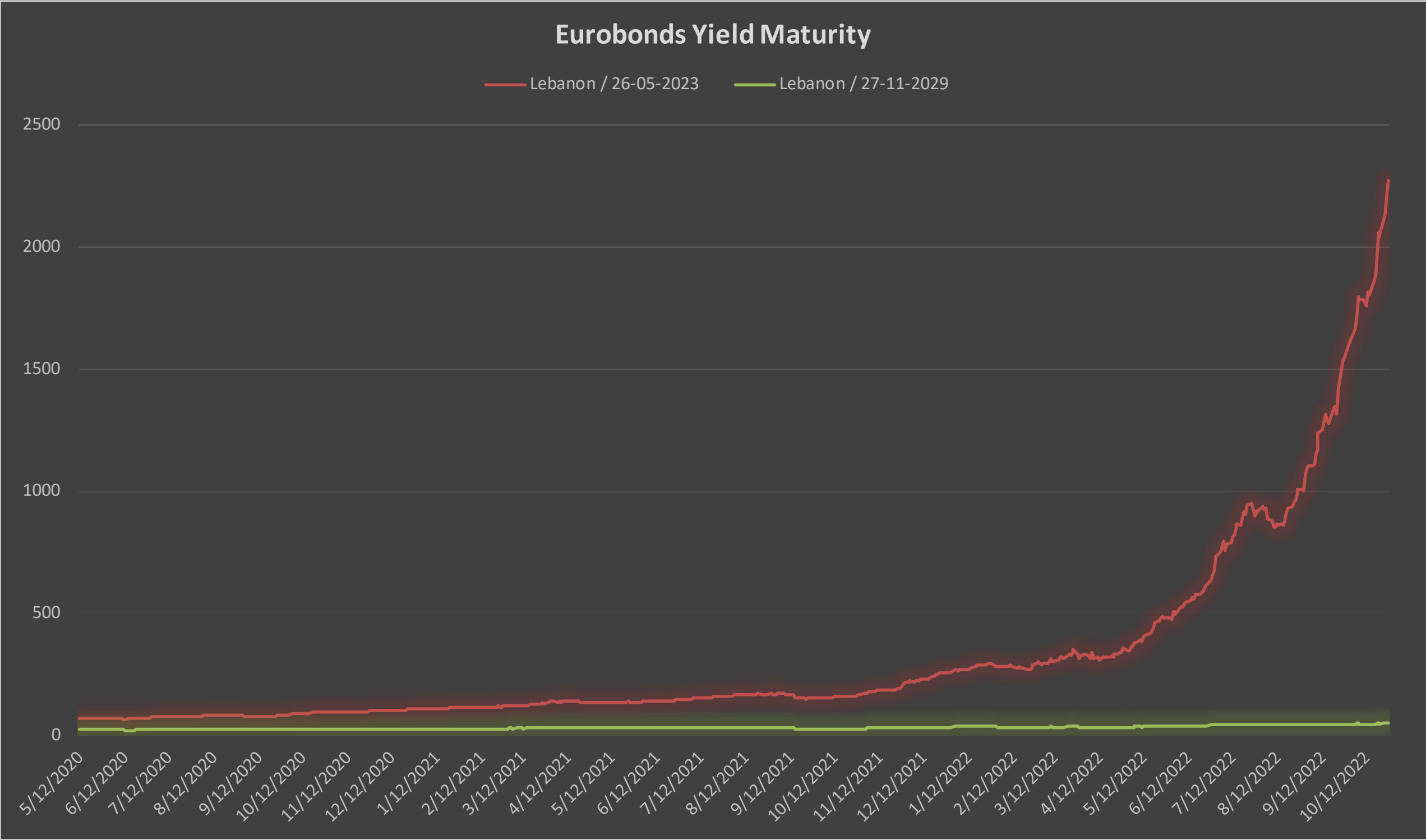
Domestic and International Currencies

Lebanon Eurobonds

| Reuters Ticker | | Maturity | 10/24/2022 | | 10/25/2022 | | 10/26/2022 | | 10/27/2022 | | Daily % Change | | Weekly % Change | |
|----------------------------|----------------------|------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|-------|-----------------|-------|
| | | | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Price | Yield | Price | Yield |
| LB085936719= | Lebanon / 27-01-2023 | Friday, January 27, 2023 | 5.875 | 6338.087 | 5.75 | 6556.521 | 5.75 | 6630.19 | 5.625 | 6942.529 | -2.17% | 4.71% | -4.26% | 9.54% |
| LB141987968= | Lebanon / 26-05-2023 | Friday, May 26, 2023 | 5.875 | 2070.733 | 5.75 | 2140.231 | 5.75 | 2168.069 | 5.625 | 2272.612 | -2.17% | 4.82% | -4.26% | 9.75% |
| LB139634756= | Lebanon / 22-04-2024 | Monday, April 22, 2024 | 5.875 | 318.111 | 5.75 | 322.803 | 5.75 | 323.745 | 5.625 | 329.567 | -2.17% | 1.80% | -4.26% | 3.60% |
| LB131364784= | Lebanon / 04-11-2024 | Monday, November 4, 2024 | 5.875 | 203.085 | 5.75 | 205.628 | 5.75 | 206.023 | 5.625 | 209.047 | -2.17% | 1.47% | -4.26% | 2.94% |
| LB047173744= | Lebanon / 03-12-2024 | Tuesday, December 3, 2024 | 5.875 | 192.406 | 5.75 | 194.773 | 5.75 | 195.128 | 5.625 | 197.929 | -2.17% | 1.44% | -4.26% | 2.87% |
| LB119641756= | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 5.875 | 167.125 | 5.75 | 169.09 | 5.75 | 169.36 | 5.625 | 171.657 | -2.17% | 1.36% | -4.26% | 2.71% |
| LB079315591= | Lebanon / 12-06-2025 | Thursday, June 12, 2025 | 5.875 | 142.971 | 5.75 | 144.575 | 5.75 | 144.774 | 5.625 | 146.625 | -2.17% | 1.28% | -4.26% | 2.56% |
| LB070782065= | Lebanon / 27-11-2026 | Friday, November 27, 2026 | 5.875 | 82.918 | 5.75 | 83.731 | 5.75 | 83.799 | 5.625 | 84.701 | -2.17% | 1.08% | -4.26% | 2.15% |
| LB158623005= | Lebanon / 23-03-2027 | Tuesday, March 23, 2027 | 5.875 | 75.836 | 5.75 | 76.566 | 5.75 | 76.623 | 5.625 | 77.429 | -2.17% | 1.05% | -4.26% | 2.10% |
| LB085936689= | Lebanon / 29-11-2027 | Monday, November 29, 2027 | 5.875 | 64.188 | 5.75 | 64.787 | 5.75 | 64.828 | 5.625 | 65.482 | -2.17% | 1.01% | -4.26% | 2.02% |
| LB172080332= | Lebanon / 20-03-2028 | Monday, March 20, 2028 | 5.875 | 53.094 | 5.75 | 53.574 | 5.75 | 53.602 | 5.625 | 54.122 | -2.17% | 0.97% | -4.26% | 1.94% |
| LB131367597= | Lebanon / 03-11-2028 | Friday, November 3, 2028 | 5.875 | 60.022 | 5.75 | 60.576 | 5.75 | 60.612 | 5.625 | 61.215 | -2.17% | 0.99% | -4.26% | 1.99% |
| LB141987976= | Lebanon / 25-05-2029 | Friday, May 25, 2029 | 5.875 | 48.063 | 5.75 | 48.492 | 5.75 | 48.515 | 5.625 | 48.976 | -2.17% | 0.95% | -4.26% | 1.90% |
| LB208390864= | Lebanon / 27-11-2029 | Tuesday, November 27, 2029 | 5.875 | 44.281 | 5.75 | 44.671 | 5.75 | 44.691 | 5.625 | 45.11 | -2.17% | 0.94% | -4.26% | 1.87% |
| LB119641985= | Lebanon / 26-02-2030 | Saturday, January 0, 1900 | 5.875 | 42.639 | 5.75 | 43.013 | 5.75 | 43.031 | 5.625 | 43.432 | -2.17% | 0.93% | -4.26% | 1.86% |
| LB139634772= | Lebanon / 22-04-2031 | Tuesday, April 22, 2031 | 5.875 | 36.339 | 5.75 | 36.652 | 5.75 | 36.665 | 5.625 | 36.998 | -2.17% | 0.91% | -4.26% | 1.81% |
| LB172080553= | Lebanon / 20-11-2031 | Thursday, November 20, 2031 | 5.875 | 33.838 | 5.75 | 34.127 | 5.75 | 34.138 | 5.625 | 34.445 | -2.17% | 0.90% | -4.26% | 1.79% |
| LB158623048= | Lebanon / 23-03-2032 | Tuesday, March 23, 2032 | 5.89 | 32.483 | 5.84 | 32.599 | 5.842 | 32.605 | 5.837 | 32.636 | -0.09% | 0.10% | -0.90% | 0.47% |
| LB182423823= | Lebanon / 17-05-2033 | Tuesday, May 17, 2033 | 5.875 | 28.731 | 5.75 | 28.972 | 5.75 | 28.98 | 5.625 | 29.235 | -2.17% | 0.88% | -4.26% | 1.75% |
| LB182423807= | Lebanon / 17-05-2034 | Wednesday, May 17, 2034 | 5.875 | 26.09 | 5.75 | 26.307 | 5.75 | 26.314 | 5.625 | 26.543 | -2.17% | 0.87% | -4.26% | 1.74% |
| LB131365462= | Lebanon / 02-11-2035 | Friday, November 2, 2035 | 5.875 | 23.005 | 5.75 | 23.195 | 5.75 | 23.2 | 5.625 | 23.399 | -2.17% | 0.86% | -4.26% | 1.71% |
| LB208390813= | Lebanon / 27-07-2035 | Friday, July 27, 2035 | 5.875 | 23.508 | 5.75 | 23.702 | 5.75 | 23.708 | 5.625 | 23.912 | -2.17% | 0.86% | -4.26% | 1.72% |
| LB158623030= | Lebanon / 23-03-2037 | Monday, March 23, 2037 | 5.875 | 20.672 | 5.75 | 20.841 | 5.75 | 20.846 | 5.625 | 21.023 | -2.17% | 0.85% | -4.26% | 1.70% |
| Average of Prices & Yields | | | 5.88 | 440.36 | 5.75 | 454 | 5.75 | 458.24 | 5.63 | 477.33 | -2.08% | 1.35% | -4.11% | 2.72% |



Lebanon Eurobonds



| | | 10/24/2022 | | 10/25/2022 | | 10/26/2022 | | 10/27/2022 | | Daily % Change | | Weekly % Change | |
|----------------|-----------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|-------|-----------------|-------|
| Reuters Ticker | Maturity | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Price | Yield | Price | Yield |
| LB141987968= | 5/26/2023 | 5.875 | 2070.733 | 5.75 | 2140.231 | 5.75 | 2168.069 | 5.625 | 2272.612 | -2.17% | 4.82% | -4.26% | 9.75% |
| LB158623005= | 3/23/2027 | 5.875 | 75.836 | 5.75 | 76.566 | 5.75 | 76.623 | 5.625 | 77.429 | -2.17% | 1.05% | -4.26% | 2.10% |

Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|--------|--------|
| Bank Audi S.A.L/16-10-2023 | 42.50 | 111.60 | 122.25 |

Historic Credit Rating

| Issuer Name | Rating Date | Sector | Subsector | Rating Source | Rating Scope | Rating | Rating Direction | Previous Rating |
|----------------------------------|-------------|-----------------------|------------------------------------------|-----------------------------------|--------------|--------|------------------|-----------------|
| Lebanon, Republic of (Government | 27-Jul-20 | Public Administration | Executive, Legislative, and Other Genera | Moody's Long-term Issuer Rating | Domestic | C | Downgrade | Ca |
| Lebanon, Republic of (Government | 27-Jul-20 | Public Administration | Executive, Legislative, and Other Genera | Moody's Long-term Issuer Rating | Foreign | C | Downgrade | Ca |
| Lebanon, Republic of (Government | 27-Jul-20 | Public Administration | Executive, Legislative, and Other Genera | Moody's Most Recent Short-term | Foreign | (P)NP | Upgrade | 0 |
| Lebanon, Republic of (Government | 18-Mar-20 | Public Administration | Executive, Legislative, and Other Genera | Fitch Long-term Issuer Default Ra | Foreign | RD | Downgrade | C |
| Lebanon, Republic of (Government | 9-Mar-20 | Public Administration | Executive, Legislative, and Other Genera | Fitch Long-term Issuer Default Ra | Foreign | C | Downgrade | CC |
| Lebanon, Republic of (Government | 21-Feb-20 | Public Administration | Executive, Legislative, and Other Genera | Moody's Long-term Issuer Rating | Domestic | Ca | Downgrade | Caa2 |
| Lebanon, Republic of (Government | 21-Feb-20 | Public Administration | Executive, Legislative, and Other Genera | Moody's Long-term Issuer Rating | Foreign | Ca | Downgrade | Caa2 |
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Domestic and International Currencies

| | Last |
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| LBP= | 1505.5 |
| EUR= | 1.0037 |
| GBP= | 1.1565 |
| CHF= | 0.9893 |
| JPY= | 146.26 |
| AUD= | 0.6457 |
| CAD= | 1.3603 |
| XAU= | 1661.1 |
| XAG= | 1936 |



Thank you

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