



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Monday, March 20, 2023

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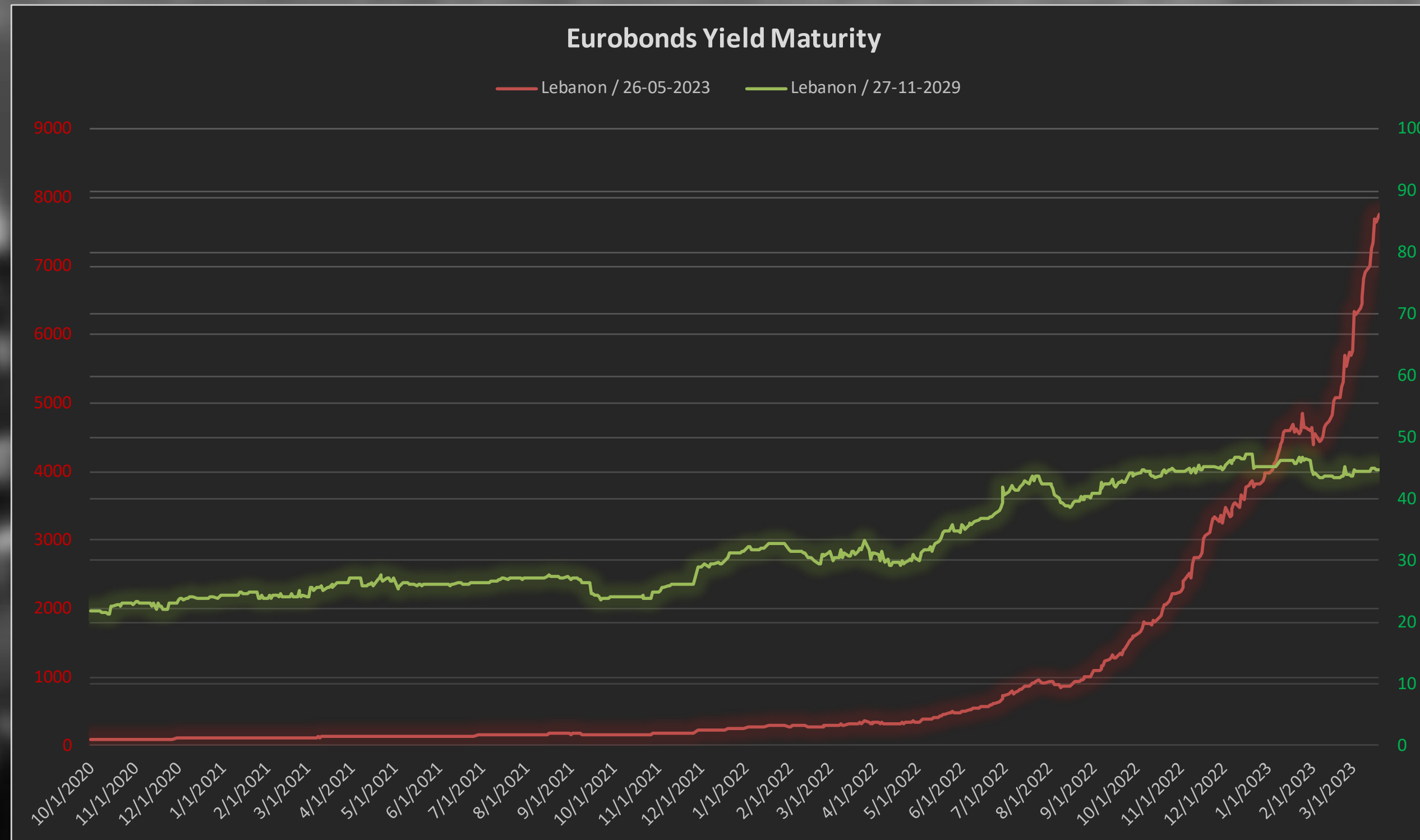
Domestic and International Currencies

Lebanon Eurobonds

| Reuters Ticker | Maturity | 3/15/2023 | | 3/16/2023 | | 3/17/2023 | | 3/20/2023 | | Daily % Change | | Weekly % Change | | |
|----------------------------|----------------------|------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|--------|-----------------|--------|--------|
| | | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Price | Yield | Price | Yield | |
| LB141987968= | Lebanon / 26-05-2023 | Friday, May 26, 2023 | 6.625 | 7353.568 | 6.625 | 7806.096 | 6.625 | 7806.096 | 6.75 | 7770.833 | 1.89% | -0.45% | 1.89% | 5.67% |
| LB139634756= | Lebanon / 22-04-2024 | Monday, April 22, 2024 | 6.625 | 488.987 | 6.625 | 497.761 | 6.625 | 497.761 | 6.75 | 493.987 | 1.89% | -0.76% | 1.89% | 1.02% |
| LB131364784= | Lebanon / 04-11-2024 | Monday, November 4, 2024 | 6.625 | 259.734 | 6.625 | 262.366 | 6.625 | 262.366 | 6.75 | 260.364 | 1.89% | -0.76% | 1.89% | 0.24% |
| LB047173744= | Lebanon / 03-12-2024 | Tuesday, December 3, 2024 | 6.625 | 242.068 | 6.625 | 244.365 | 6.625 | 244.365 | 6.75 | 242.503 | 1.89% | -0.76% | 1.89% | 0.18% |
| LB119641756= | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 6.625 | 202.335 | 6.625 | 203.956 | 6.625 | 203.956 | 6.75 | 202.41 | 1.89% | -0.76% | 1.89% | 0.04% |
| LB079315591= | Lebanon / 12-06-2025 | Thursday, June 12, 2025 | 6.625 | 166.958 | 6.625 | 168.071 | 6.625 | 168.071 | 6.75 | 166.806 | 1.89% | -0.75% | 1.89% | -0.09% |
| LB070782065= | Lebanon / 27-11-2026 | Friday, November 27, 2026 | 6.625 | 88.781 | 6.625 | 89.101 | 6.625 | 89.101 | 6.75 | 88.448 | 1.89% | -0.73% | 1.89% | -0.38% |
| LB158623005= | Lebanon / 23-03-2027 | Tuesday, March 23, 2027 | 6.625 | 80.395 | 6.625 | 80.658 | 6.625 | 80.658 | 6.75 | 80.069 | 1.89% | -0.73% | 1.89% | -0.41% |
| LB085936689= | Lebanon / 29-11-2027 | Monday, November 29, 2027 | 6.625 | 66.954 | 6.625 | 67.136 | 6.625 | 67.136 | 6.75 | 66.65 | 1.89% | -0.72% | 1.89% | -0.45% |
| LB172080332= | Lebanon / 20-03-2028 | Monday, March 20, 2028 | 6.625 | 54.543 | 6.625 | 54.665 | 6.625 | 54.665 | 6.75 | 54.272 | 1.89% | -0.72% | 1.89% | -0.50% |
| LB131367597= | Lebanon / 03-11-2028 | Friday, November 3, 2028 | 6.625 | 62.25 | 6.625 | 62.408 | 6.625 | 62.408 | 6.75 | 61.957 | 1.89% | -0.72% | 1.89% | -0.47% |
| LB141987976= | Lebanon / 25-05-2029 | Friday, May 25, 2029 | 6.625 | 49.038 | 6.625 | 49.137 | 6.625 | 49.137 | 6.75 | 48.784 | 1.89% | -0.72% | 1.89% | -0.52% |
| LB208390864= | Lebanon / 27-11-2029 | Tuesday, November 27, 2029 | 6.625 | 44.948 | 6.625 | 45.031 | 6.625 | 45.031 | 6.75 | 44.709 | 1.89% | -0.72% | 1.89% | -0.53% |
| LB119641985= | Lebanon / 26-02-2030 | Saturday, January 0, 1900 | 6.625 | 43.186 | 6.625 | 43.262 | 6.625 | 43.262 | 6.75 | 42.953 | 1.89% | -0.71% | 1.89% | -0.54% |
| LB139634772= | Lebanon / 22-04-2031 | Tuesday, April 22, 2031 | 6.625 | 36.495 | 6.625 | 36.549 | 6.625 | 36.549 | 6.75 | 36.289 | 1.89% | -0.71% | 1.89% | -0.56% |
| LB172080553= | Lebanon / 20-11-2031 | Thursday, November 20, 2031 | 6.625 | 33.869 | 6.625 | 33.916 | 6.625 | 33.916 | 6.75 | 33.676 | 1.89% | -0.71% | 1.89% | -0.57% |
| LB158623048= | Lebanon / 23-03-2032 | Tuesday, March 23, 2032 | 6.745 | 32.256 | 6.83 | 32.137 | 6.83 | 32.137 | 6.74 | 32.328 | -1.39% | 0.59% | -0.15% | 0.22% |
| LB182423823= | Lebanon / 17-05-2033 | Tuesday, May 17, 2033 | 6.625 | 28.562 | 6.625 | 28.596 | 6.625 | 28.596 | 6.75 | 28.394 | 1.89% | -0.71% | 1.89% | -0.59% |
| LB182423807= | Lebanon / 17-05-2034 | Wednesday, May 17, 2034 | 6.625 | 25.846 | 6.625 | 25.874 | 6.625 | 25.874 | 6.75 | 25.691 | 1.89% | -0.71% | 1.89% | -0.60% |
| LB131365462= | Lebanon / 02-11-2035 | Friday, November 2, 2035 | 6.625 | 22.698 | 6.625 | 22.719 | 6.625 | 22.719 | 6.75 | 22.559 | 1.89% | -0.70% | 1.89% | -0.61% |
| LB208390813= | Lebanon / 27-07-2035 | Friday, July 27, 2035 | 6.625 | 23.209 | 6.625 | 23.231 | 6.625 | 23.231 | 6.75 | 23.068 | 1.89% | -0.70% | 1.89% | -0.61% |
| LB158623030= | Lebanon / 23-03-2037 | Monday, March 23, 2037 | 6.625 | 20.333 | 6.625 | 20.35 | 6.625 | 20.35 | 6.75 | 20.208 | 1.89% | -0.70% | 1.89% | -0.61% |
| Average of Prices & Yields | | | 6.63 | 429 | 6.63 | 449.88 | 6.63 | 449.88 | 6.75 | 447.59 | 1.74% | -0.65% | 1.79% | -0.03% |



Lebanon Eurobonds



| | | 3/15/2023 | | 3/16/2023 | | 3/17/2023 | | 3/20/2023 | | 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 | 6.625 | 7353.568 | 6.625 | 7806.096 | 6.625 | 7806.096 | 6.75 | 7770.833 | 1.89% | -0.45% | 1.89% | 5.67% |
| LB158623005= | 3/23/2027 | 6.625 | 80.395 | 6.625 | 80.658 | 6.625 | 80.658 | 6.75 | 80.069 | 1.89% | -0.73% | 1.89% | -0.41% |

Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|--------|--------|
| Bank Audi S.A.L/16-10-2023 | 42.50 | 114.57 | 125.36 |

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 General | Moody's Long-term Issuer Rating | Domestic | C | Downgrade | Ca |
| Lebanon, Republic of (Government | 27-Jul-20 | Public Administration | Executive, Legislative, and Other General | Moody's Long-term Issuer Rating | Foreign | C | Downgrade | Ca |
| Lebanon, Republic of (Government | 27-Jul-20 | Public Administration | Executive, Legislative, and Other General | Moody's Most Recent Short-term | Foreign | (P)NP | Upgrade | 0 |
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Domestic and International Currencies

| | Last |
|-------------|----------------|
| LBP= | <i>15000</i> |
| EUR= | <i>1.0706</i> |
| GBP= | <i>1.2225</i> |
| CHF= | <i>0.9266</i> |
| JPY= | <i>131.09</i> |
| AUD= | <i>0.6694</i> |
| CAD= | <i>1.3701</i> |
| XAU= | <i>1981.99</i> |
| XAG= | <i>2245</i> |

Thank you

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