



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Thursday, March 30, 2023*

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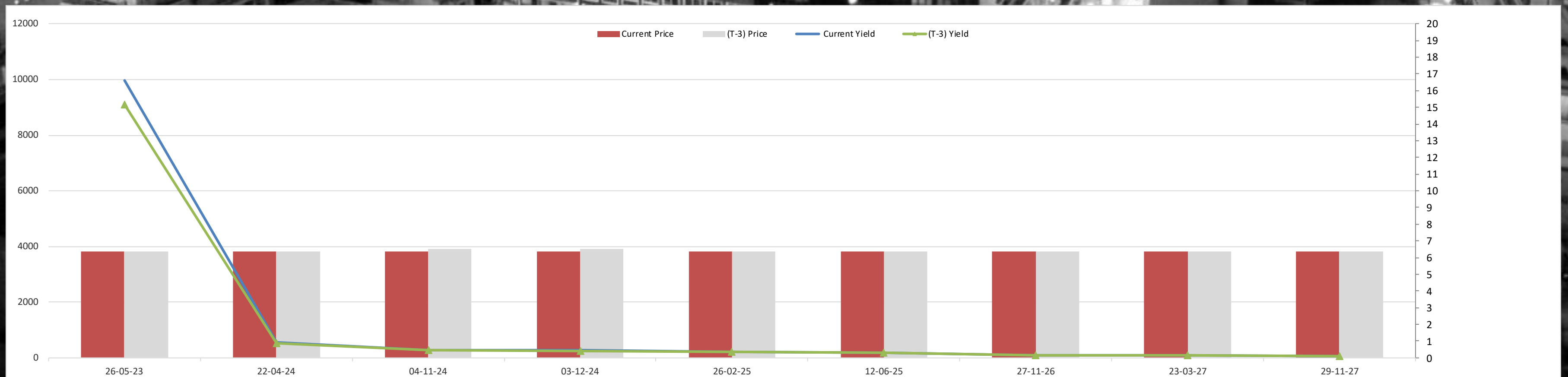
Lebanon Eurobonds

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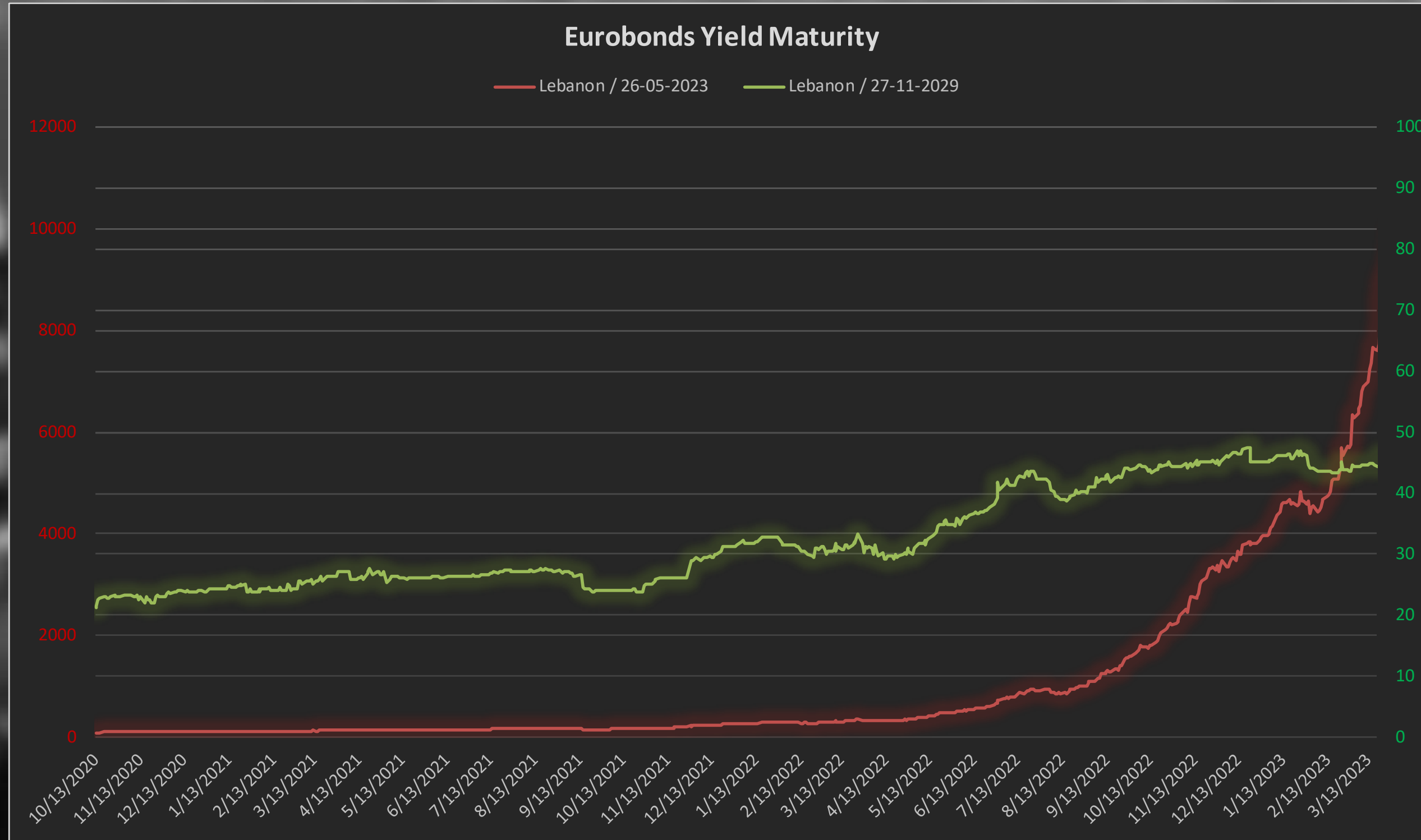
Domestic and International Currencies

# Lebanon Eurobonds

| Reuters Ticker             | Maturity             | 3/27/2023                    |               | 3/28/2023     |               | 3/29/2023     |               | 3/30/2023     |               | 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         | 6.375         | 9115.619      | 6.375         | 9441.177      | 6.375         | 9441.177      | 6.375         | 9975.583       | 0.00%  | 5.66%           | 0.00%  | 9.43%  |
| LB139634756=               | Lebanon / 22-04-2024 | Monday, April 22, 2024       | 6.375         | 526.825       | 6.375         | 531.752       | 6.375         | 531.752       | 6.375         | 539.304        | 0.00%  | 1.42%           | 0.00%  | 2.37%  |
| LB131364784=               | Lebanon / 04-11-2024 | Monday, November 4, 2024     | 6.5           | 269.888       | 6.375         | 274.167       | 6.375         | 274.167       | 6.375         | 276.323        | 0.00%  | 0.79%           | -1.92% | 2.38%  |
| LB047173744=               | Lebanon / 03-12-2024 | Tuesday, December 3, 2024    | 6.5           | 251.038       | 6.375         | 254.885       | 6.375         | 254.885       | 6.375         | 256.758        | 0.00%  | 0.73%           | -1.92% | 2.28%  |
| LB119641756=               | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 6.375         | 210.971       | 6.375         | 211.835       | 6.375         | 211.835       | 6.375         | 213.144        | 0.00%  | 0.62%           | 0.00%  | 1.03%  |
| LB079315591=               | Lebanon / 12-06-2025 | Thursday, June 12, 2025      | 6.375         | 173.297       | 6.375         | 173.886       | 6.375         | 173.886       | 6.375         | 174.776        | 0.00%  | 0.51%           | 0.00%  | 0.85%  |
| LB070782065=               | Lebanon / 27-11-2026 | Friday, November 27, 2026    | 6.375         | 91.192        | 6.375         | 91.358        | 6.375         | 91.358        | 6.375         | 91.608         | 0.00%  | 0.27%           | 0.00%  | 0.46%  |
| LB158623005=               | Lebanon / 23-03-2027 | Tuesday, March 23, 2027      | 6.375         | 82.482        | 6.375         | 82.618        | 6.375         | 82.618        | 6.375         | 82.823         | 0.00%  | 0.25%           | 0.00%  | 0.41%  |
| LB085936689=               | Lebanon / 29-11-2027 | Monday, November 29, 2027    | 6.375         | 68.562        | 6.375         | 68.657        | 6.375         | 68.657        | 6.375         | 68.799         | 0.00%  | 0.21%           | 0.00%  | 0.35%  |
| LB172080332=               | Lebanon / 20-03-2028 | Monday, March 20, 2028       | 6.375         | 55.756        | 6.375         | 55.819        | 6.375         | 55.819        | 6.375         | 55.912         | 0.00%  | 0.17%           | 0.00%  | 0.28%  |
| LB131367597=               | Lebanon / 03-11-2028 | Friday, November 3, 2028     | 6.25          | 64.228        | 6.375         | 63.785        | 6.375         | 63.785        | 6.375         | 63.908         | 0.00%  | 0.19%           | 2.00%  | -0.50% |
| LB141987976=               | Lebanon / 25-05-2029 | Friday, May 25, 2029         | 6.375         | 50.089        | 6.375         | 50.14         | 6.375         | 50.14         | 6.375         | 50.216         | 0.00%  | 0.15%           | 0.00%  | 0.25%  |
| LB208390864=               | Lebanon / 27-11-2029 | Tuesday, November 27, 2029   | 6.25          | 46.25         | 6.375         | 45.927        | 6.375         | 45.927        | 6.375         | 45.991         | 0.00%  | 0.14%           | 2.00%  | -0.56% |
| LB119641985=               | Lebanon / 26-02-2030 | Saturday, January 0, 1900    | 6.375         | 44.075        | 6.375         | 44.114        | 6.375         | 44.114        | 6.375         | 44.173         | 0.00%  | 0.13%           | 0.00%  | 0.22%  |
| LB139634772=               | Lebanon / 22-04-2031 | Tuesday, April 22, 2031      | 6.375         | 37.21         | 6.375         | 37.238        | 6.375         | 37.238        | 6.375         | 37.279         | 0.00%  | 0.11%           | 0.00%  | 0.19%  |
| LB172080553=               | Lebanon / 20-11-2031 | Thursday, November 20, 2031  | 6.375         | 34.52         | 6.375         | 34.544        | 6.375         | 34.544        | 6.375         | 34.58          | 0.00%  | 0.10%           | 0.00%  | 0.17%  |
| LB158623048=               | Lebanon / 23-03-2032 | Tuesday, March 23, 2032      | 6.36          | 33.135        | 6.76          | 32.367        | 6.23          | 33.425        | 6.22          | 33.473         | -0.11% | 0.14%           | -2.15% | 1.02%  |
| LB182423823=               | Lebanon / 17-05-2033 | Tuesday, May 17, 2033        | 6.375         | 29.088        | 6.375         | 29.106        | 6.375         | 29.106        | 6.375         | 29.131         | 0.00%  | 0.09%           | 0.00%  | 0.15%  |
| LB182423807=               | Lebanon / 17-05-2034 | Wednesday, May 17, 2034      | 6.375         | 26.312        | 6.375         | 26.326        | 6.375         | 26.326        | 6.375         | 26.347         | 0.00%  | 0.08%           | 0.00%  | 0.13%  |
| LB131365462=               | Lebanon / 02-11-2035 | Friday, November 2, 2035     | 6.375         | 23.096        | 6.375         | 23.107        | 6.375         | 23.107        | 6.375         | 23.123         | 0.00%  | 0.07%           | 0.00%  | 0.12%  |
| LB208390813=               | Lebanon / 27-07-2035 | Friday, July 27, 2035        | 6.375         | 23.619        | 6.375         | 23.63         | 6.375         | 23.63         | 6.375         | 23.647         | 0.00%  | 0.07%           | 0.00%  | 0.12%  |
| LB158623030=               | Lebanon / 23-03-2037 | Monday, March 23, 2037       | 6.375         | 20.683        | 6.375         | 20.692        | 6.375         | 20.692        | 6.375         | 20.705         | 0.00%  | 0.06%           | 0.00%  | 0.11%  |
| Average of Prices & Yields |                      |                              | 6.37          | 513           | 6.39          | 528.05        | 6.37          | 528.10        | 6.37          | 553.07         | -0.01% | 0.54%           | -0.09% | 0.97%  |



# Lebanon Eurobonds



|                |           | 3/27/2023     |               | 3/28/2023     |               | 3/29/2023     |               | 3/30/2023     |               | 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 | 6.375         | 9115.619      | 6.375         | 9441.177      | 6.375         | 9441.177      | 6.375         | 9975.583      | 0.00%          | 5.66% | 0.00%           | 9.43% |
| LB158623005=   | 3/23/2027 | 6.375         | 82.482        | 6.375         | 82.618        | 6.375         | 82.618        | 6.375         | 82.823        | 0.00%          | 0.25% | 0.00%           | 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               |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |
|                                   |             |                       |   |                                 |              |        |                  |                 |

# Domestic and International Currencies

|             | Last           |
|-------------|----------------|
| <b>LBP=</b> | <i>15000</i>   |
| <b>EUR=</b> | <i>1.0868</i>  |
| <b>GBP=</b> | <i>1.2343</i>  |
| <b>CHF=</b> | <i>0.9156</i>  |
| <b>JPY=</b> | <i>132.65</i>  |
| <b>AUD=</b> | <i>0.6696</i>  |
| <b>CAD=</b> | <i>1.3547</i>  |
| <b>XAU=</b> | <i>1969.89</i> |
| <b>XAG=</b> | <i>2371.01</i> |

Thank you

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