



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Monday, July 4, 2022

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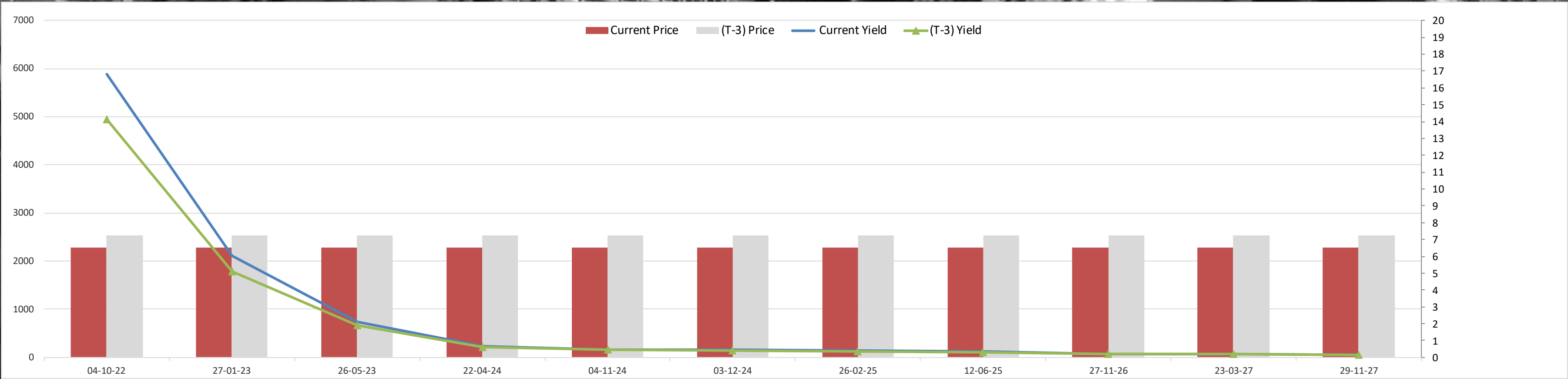
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

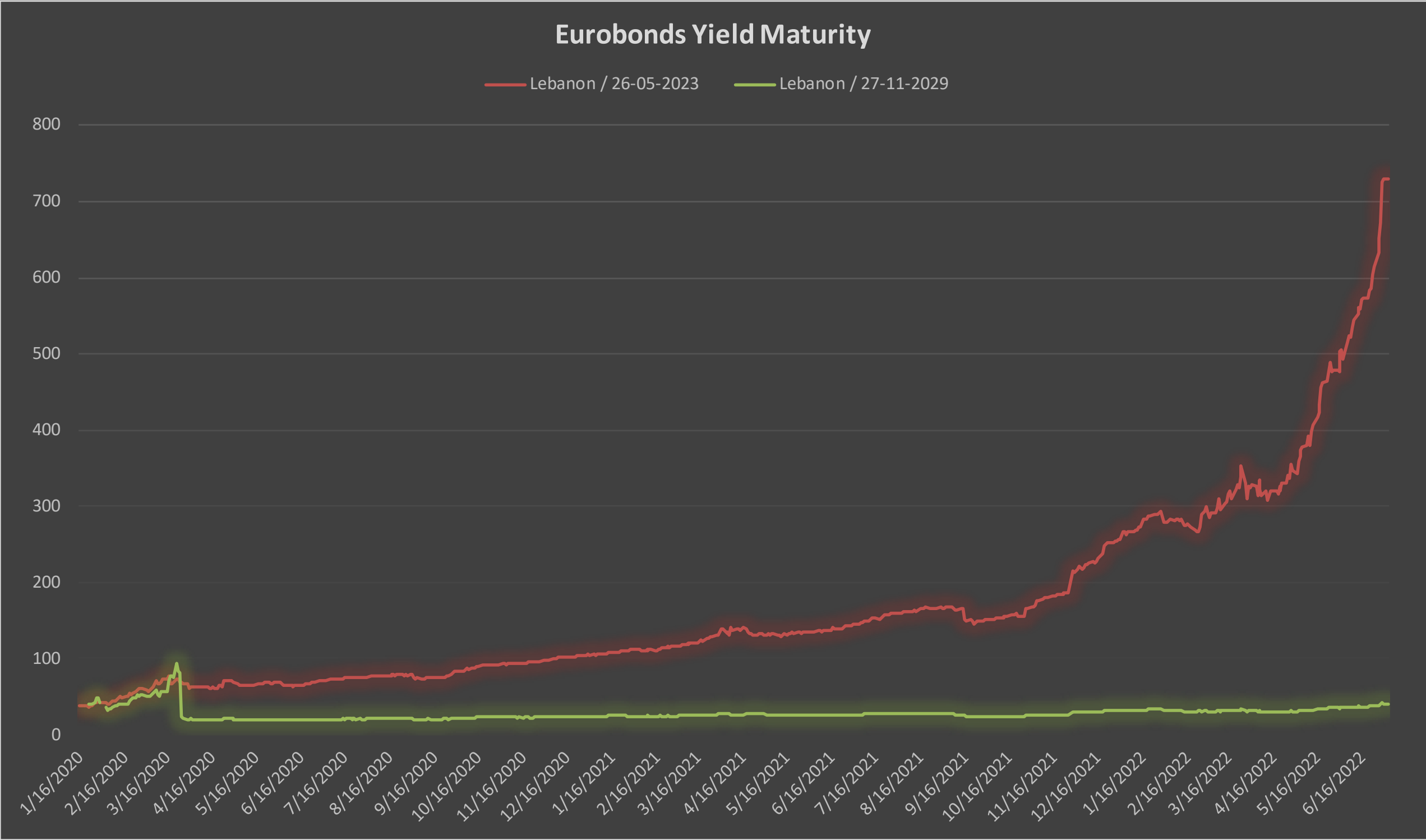
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	6/29/2022		6/30/2022		7/1/2022		7/4/2022		Daily % Change		Weekly % Change	
			Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Price	Yield	Price	Yield
LB055923779=	Lebanon / 04-10-2022	Tuesday, October 4, 2022	7.25	4952.169	7	5373.997	6.5	5884.615	6.5	5884.615	0.00%	0.00%	-10.34%	18.83%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	7.25	1780.848	7	1938.703	6.5	2112.558	6.5	2112.558	0.00%	0.00%	-10.34%	18.63%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	7.25	655.515	7	688.461	6.625	720.689	6.5	730.607	-1.89%	1.38%	-10.34%	11.46%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	7.25	213.184	7	219.114	6.5	228.348	6.5	228.348	0.00%	0.00%	-10.34%	7.11%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	7.25	150.247	7	153.838	6.5	159.76	6.5	159.76	0.00%	0.00%	-10.34%	6.33%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	7.25	143.781	7	147.157	6.5	152.764	6.5	152.764	0.00%	0.00%	-10.34%	6.25%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	7.25	127.971	7	130.844	6.375	136.938	6.5	135.7	1.96%	-0.90%	-10.34%	6.04%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	7.25	112.159	7	114.559	6.625	117.661	6.5	118.694	-1.89%	0.88%	-10.34%	5.83%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	7.25	69.385	7	70.667	6	75.512	6.5	73.012	8.33%	-3.31%	-10.34%	5.23%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	7.25	63.972	7	65.129	6	69.545	6.5	67.266	8.33%	-3.28%	-10.34%	5.15%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	7.25	54.881	7	55.838	6	59.551	6.5	57.633	8.33%	-3.22%	-10.34%	5.01%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	7.25	45.994	7	46.767	6	49.815	6.5	48.239	8.33%	-3.16%	-10.34%	4.88%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	7.25	51.571	7	52.458	6	55.921	6.5	54.132	8.33%	-3.20%	-10.34%	4.97%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	7.25	41.888	7	42.579	6	45.329	6.5	43.907	8.33%	-3.14%	-10.34%	4.82%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	7.25	38.768	7	39.399	6	41.925	6.5	40.618	8.33%	-3.12%	-10.34%	4.77%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	7.25	37.405	7	38.011	6	40.439	6.5	39.183	8.33%	-3.11%	-10.34%	4.75%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	7.25	32.125	7	32.632	6	34.691	6.5	33.626	8.33%	-3.07%	-10.34%	4.67%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	7.25	30.007	7	30.476	6	32.389	6.5	31.398	8.33%	-3.06%	-10.34%	4.64%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	6.443	30.272	6.67	29.899	6.25	30.68	6.181	30.812	-1.10%	0.43%	-4.07%	1.78%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	7.25	25.639	7	26.025	6	27.641	6.5	26.811	8.33%	-3.00%	-10.34%	4.57%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	7.25	23.36	7	23.713	6	25.177	6.5	24.419	8.33%	-3.01%	-10.34%	4.53%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	7.25	20.678	7	20.987	6	22.273	6.5	21.607	8.33%	-2.99%	-10.34%	4.49%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	7.25	21.116	7	21.433	6.625	21.905	6.5	22.067	-1.89%	0.74%	-10.34%	4.50%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	7.25	18.636	7	18.911	6	20.065	6.5	19.467	8.33%	-2.98%	-10.34%	4.46%
Average of Prices & Yields			7.22	364.23	6.99	391	6.21	423.59	6.49	423.22	4.66%	-1.71%	-10.08%	6.40%



Lebanon Eurobonds



		6/29/2022		6/30/2022		7/1/2022		7/4/2022		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	7.25	655.515	7	688.461	6.625	720.689	6.5	730.607	-1.89%	1.38%	-10.34%	11.46%
LB158623005=	3/23/2027	7.25	63.972	7	65.129	6	69.545	6.5	67.266	8.33%	-3.28%	-10.34%	5.15%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	83.38	89.25

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 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
Lebanon, Republic of (Government)	18-Mar-20	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	Ca	Downgrade	Caa2
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	CC	Downgrade	CCC
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	CCC-
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	RD	Downgrade	C
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	CCC-
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	Caa2	Downgrade	Caa1
Bank Audi SAL	29-Oct-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	CCC-	Downgrade	CCC
Byblos Bank SAL	28-Oct-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	CCC-	Downgrade	CCC

Domestic and International Currencies

	Last
LBP=	1505.7
EUR=	1.0452
GBP=	1.2135
CHF=	0.9595
JPY=	135.4
AUD=	0.6884
CAD=	1.2841
XAU=	1805.39
XAG=	1983.87

Thank you

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