



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Wednesday, July 27, 2022

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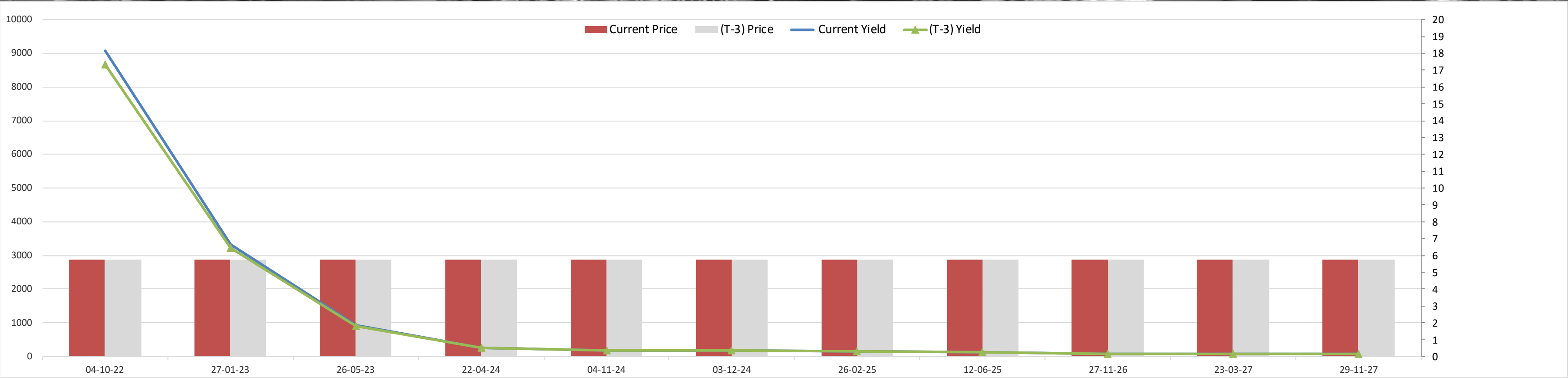
Lebanon Eurobonds

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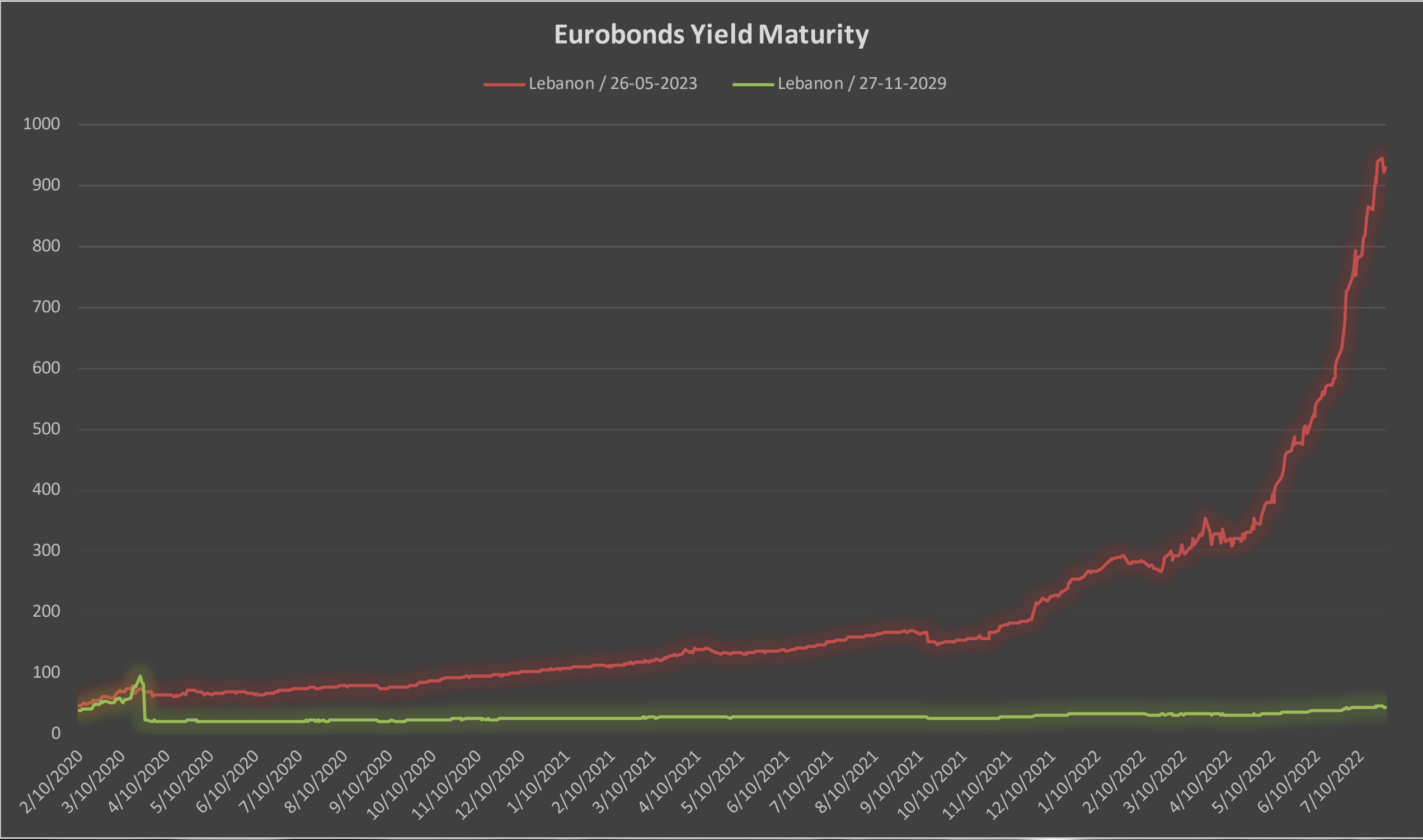
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	7/22/2022		725/2022		7/26/2022		7/27/2022		Daily % Change		Weekly % Change	
			Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Price	Yield	Price	Yield
LB055923779=	Lebanon / 04-10-2022	Tuesday, October 4, 2022	5.75	8677.749	5.5	9232.021	5.5	9371.9	5.75	9078.261	4.55%	-3.13%	0.00%	4.62%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	5.75	3223.809	5.5	3436.364	5.5	3455.561	5.75	3315.095	4.55%	-4.06%	0.00%	2.83%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	5.75	909.761	5.5	946.41	5.5	953.147	5.75	929.136	4.55%	-2.52%	0.00%	2.13%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	5.75	254.648	5.5	261.111	5.5	261.729	5.75	255.846	4.55%	-2.25%	0.00%	0.47%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	5.75	174.942	5.5	178.923	5.5	179.22	5.75	175.81	4.55%	-1.90%	0.00%	0.50%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	5.75	166.96	5.5	170.713	5.5	170.984	5.75	167.753	4.55%	-1.89%	0.00%	0.47%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	5.75	147.612	5.5	150.827	5.5	151.04	5.75	148.234	4.55%	-1.86%	0.00%	0.42%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	5.75	128.497	5.5	131.205	5.5	131.367	5.75	128.971	4.55%	-1.82%	0.00%	0.37%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	5.75	78.006	5.5	79.494	5.5	79.554	5.75	78.182	4.55%	-1.72%	0.00%	0.23%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	5.75	71.744	5.5	73.095	5.5	73.146	5.75	71.894	4.55%	-1.71%	0.00%	0.21%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	5.75	61.294	5.5	62.421	5.5	62.458	5.75	61.403	4.55%	-1.69%	0.00%	0.18%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	5.75	51.159	5.5	52.077	5.5	52.103	5.75	51.235	4.55%	-1.67%	0.00%	0.15%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	5.75	57.51	5.5	58.557	5.5	58.59	5.75	57.606	4.55%	-1.68%	0.00%	0.17%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	5.75	46.503	5.5	47.328	5.5	47.349	5.75	46.566	4.55%	-1.65%	0.00%	0.14%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	5.75	42.978	5.5	43.733	5.5	43.751	5.75	43.031	4.55%	-1.65%	0.00%	0.12%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	5.75	41.44	5.5	42.166	5.5	42.183	5.75	41.491	4.55%	-1.64%	0.00%	0.12%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	5.75	35.503	5.5	36.115	5.5	36.127	5.75	35.54	4.55%	-1.62%	0.00%	0.10%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	5.75	33.128	5.5	33.696	5.5	33.707	5.75	33.16	4.55%	-1.62%	0.00%	0.10%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	5.936	31.486	6	31.367	5.873	31.633	6.549	30.339	11.51%	-4.09%	10.33%	-3.64%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	5.75	28.249	5.5	28.726	5.5	28.734	5.75	28.272	4.55%	-1.61%	0.00%	0.08%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	5.75	25.709	5.5	26.141	5.5	26.148	5.75	25.729	4.55%	-1.60%	0.00%	0.08%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	5.75	22.729	5.5	23.107	5.5	23.112	5.75	22.744	4.55%	-1.59%	0.00%	0.07%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	5.75	23.216	5.5	23.603	5.5	23.608	5.75	23.232	4.55%	-1.59%	0.00%	0.07%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	5.75	20.464	5.5	20.803	5.5	20.807	5.75	20.476	4.55%	-1.59%	0.00%	0.06%
Average of Prices & Yields			5.76	598.13	5.52	633	5.52	639.91	5.78	619.58	4.84%	-2.01%	0.43%	0.42%



Lebanon Eurobonds



		7/22/2022		725/2022		7/26/2022		7/27/2022		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	5.75	909.761	5.5	946.41	5.5	953.147	5.75	929.136	4.55%	-2.52%	0.00%	2.13%
LB158623005=	3/23/2027	5.75	71.744	5.5	73.095	5.5	73.146	5.75	71.894	4.55%	-1.71%	0.00%	0.21%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	42.75	88.14	94.72

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
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	CC	Downgrade	CCC
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Caa2	Downgrade	Caa1

Domestic and International Currencies

	Last
LBP=	1505.5
EUR=	1.0157
GBP=	1.2068
CHF=	0.9615
JPY=	136.69
AUD=	0.6947
CAD=	1.2851
XAU=	1720.89
XAG=	1877

Thank you

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