



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Tuesday, July 5, 2022

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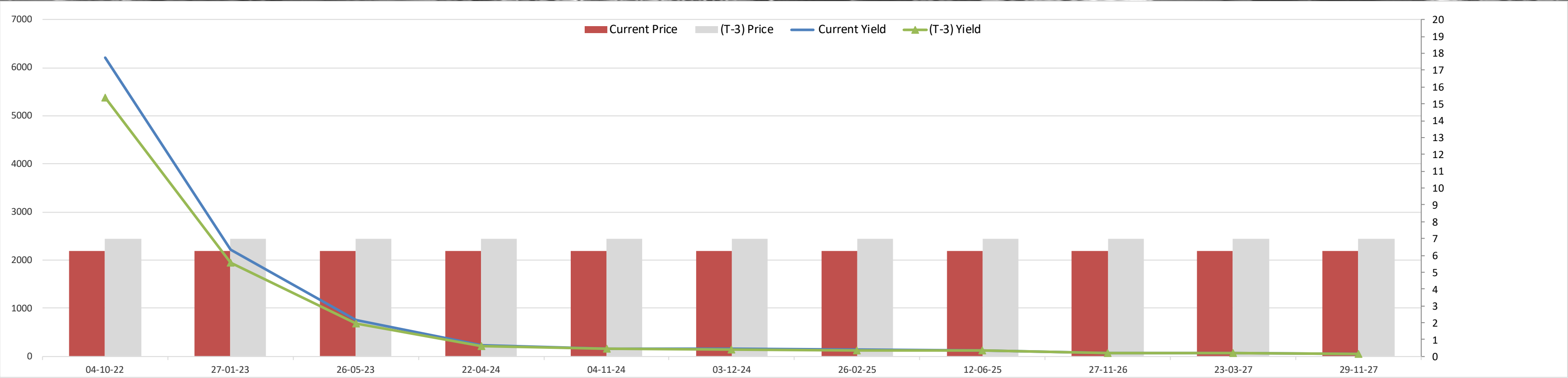
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

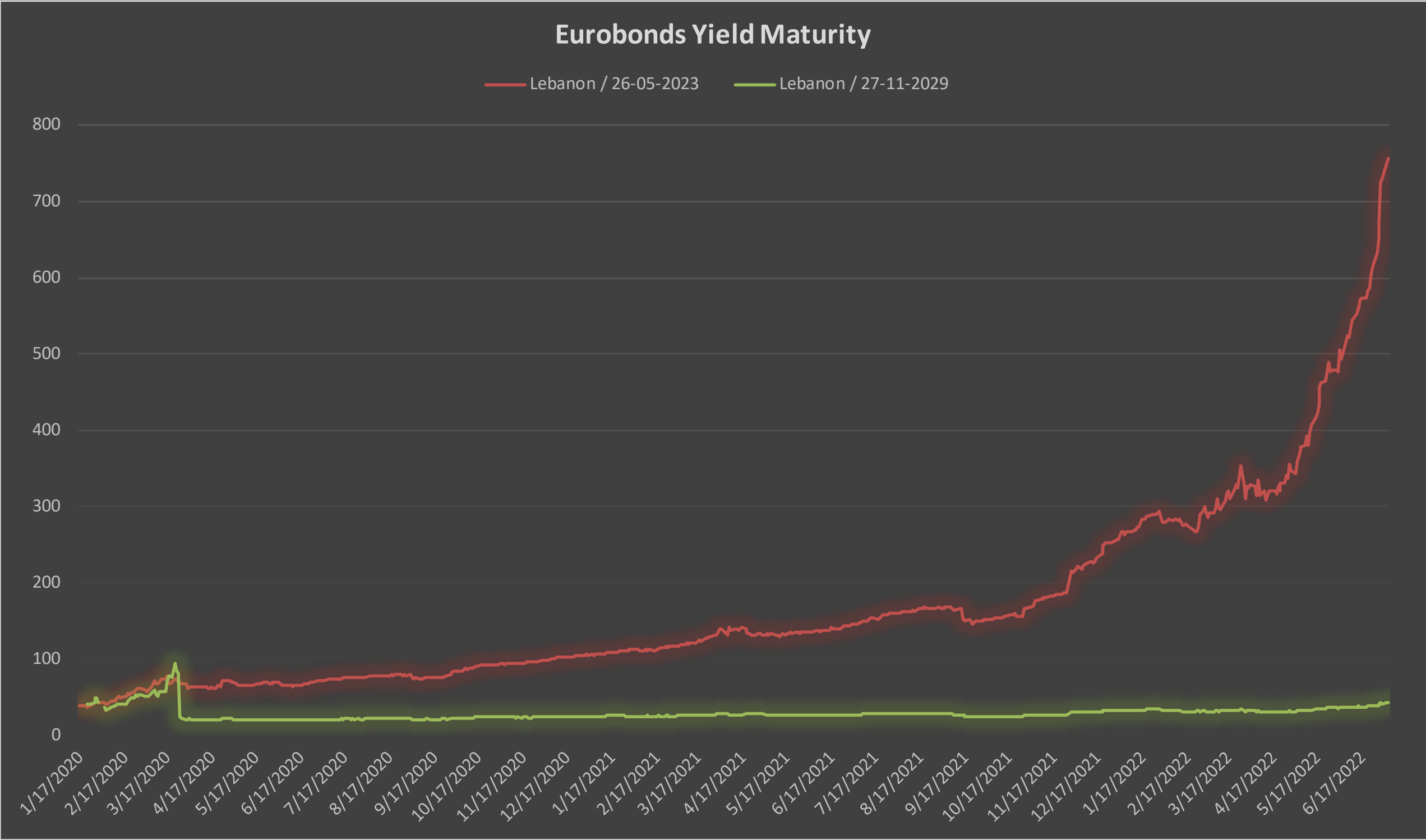
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	6/30/2022		7/1/2022		7/4/2022		7/5/2022		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	5373.997	6.5	5884.615	6.5	5884.615	6.25	6206.896	-3.85%	5.48%	-10.71%	15.50%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	7	1938.703	6.5	2112.558	6.5	2112.558	6.25	2225.146	-3.85%	5.33%	-10.71%	14.77%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	7	688.461	6.625	720.689	6.5	730.607	6.25	756.028	-3.85%	3.48%	-10.71%	9.81%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	7	219.114	6.5	228.348	6.5	228.348	6.25	233.574	-3.85%	2.29%	-10.71%	6.60%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	7	153.838	6.5	159.76	6.5	159.76	6.25	163.062	-3.85%	2.07%	-10.71%	6.00%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	7	147.157	6.5	152.764	6.5	152.764	6.25	155.884	-3.85%	2.04%	-10.71%	5.93%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	7	130.844	6.375	136.938	6.5	135.7	6.25	138.391	-3.85%	1.98%	-10.71%	5.77%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	7	114.559	6.625	117.661	6.5	118.694	6.25	120.976	-3.85%	1.92%	-10.71%	5.60%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	7	70.667	6	75.512	6.5	73.012	6.25	74.289	-3.85%	1.75%	-10.71%	5.13%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	7	65.129	6	69.545	6.5	67.266	6.25	68.427	-3.85%	1.73%	-10.71%	5.06%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	7	55.838	6	59.551	6.5	57.633	6.25	58.605	-3.85%	1.69%	-10.71%	4.96%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	7	46.767	6	49.815	6.5	48.239	6.25	49.034	-3.85%	1.65%	-10.71%	4.85%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	7	52.458	6	55.921	6.5	54.132	6.25	55.037	-3.85%	1.67%	-10.71%	4.92%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	7	42.579	6	45.329	6.5	43.907	6.25	44.623	-3.85%	1.63%	-10.71%	4.80%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	7	39.399	6	41.925	6.5	40.618	6.25	41.275	-3.85%	1.62%	-10.71%	4.76%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	7	38.011	6	40.439	6.5	39.183	6.25	39.814	-3.85%	1.61%	-10.71%	4.74%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	7	32.632	6	34.691	6.5	33.626	6.25	34.159	-3.85%	1.59%	-10.71%	4.68%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	7	30.476	6	32.389	6.5	31.398	6.25	31.893	-3.85%	1.58%	-10.71%	4.65%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	6.67	29.899	6.25	30.68	6.181	30.812	6.06	31.056	-1.96%	0.79%	-9.15%	3.87%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	7	26.025	6	27.641	6.5	26.811	6.25	27.228	-3.85%	1.56%	-10.71%	4.62%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	7	23.713	6	25.177	6.5	24.419	6.25	24.796	-3.85%	1.54%	-10.71%	4.57%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	7	20.987	6	22.273	6.5	21.607	6.25	21.938	-3.85%	1.53%	-10.71%	4.53%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	7	21.433	6.625	21.905	6.5	22.067	6.25	22.405	-3.85%	1.53%	-10.71%	4.54%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	7	18.911	6	20.065	6.5	19.467	6.25	19.764	-3.85%	1.53%	-10.71%	4.51%
Average of Prices & Yields			6.99	390.90	6.21	424	6.49	423.22	6.24	443.51	-3.77%	2.07%	-10.65%	6.05%



Lebanon Eurobonds



		6/30/2022		7/1/2022		7/4/2022		7/5/2022		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	688.461	6.625	720.689	6.5	730.607	6.25	756.028	-3.85%	3.48%	-10.71%	9.81%
LB158623005=	3/23/2027	7	65.129	6	69.545	6.5	67.266	6.25	68.427	-3.85%	1.73%	-10.71%	5.06%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	83.55	89.38

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=	1.0295
GBP=	1.2021
CHF=	0.9648
JPY=	135.97
AUD=	0.6796
CAD=	1.2933
XAU=	1800.3
XAG=	1980.27



Thank you

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