



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
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## End of Day Market Report

*Thursday, July 21, 2022*



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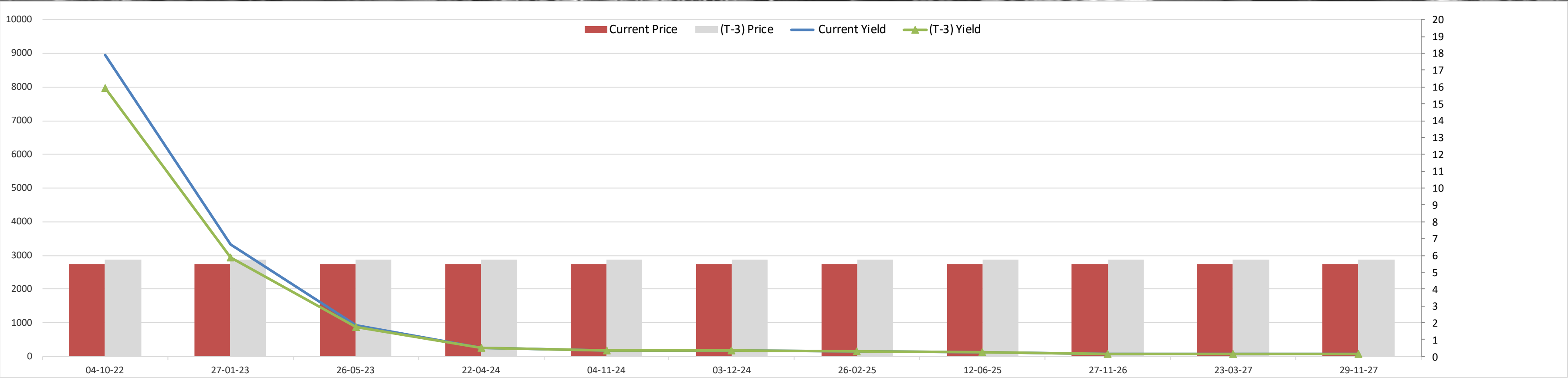
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Domestic and International Currencies

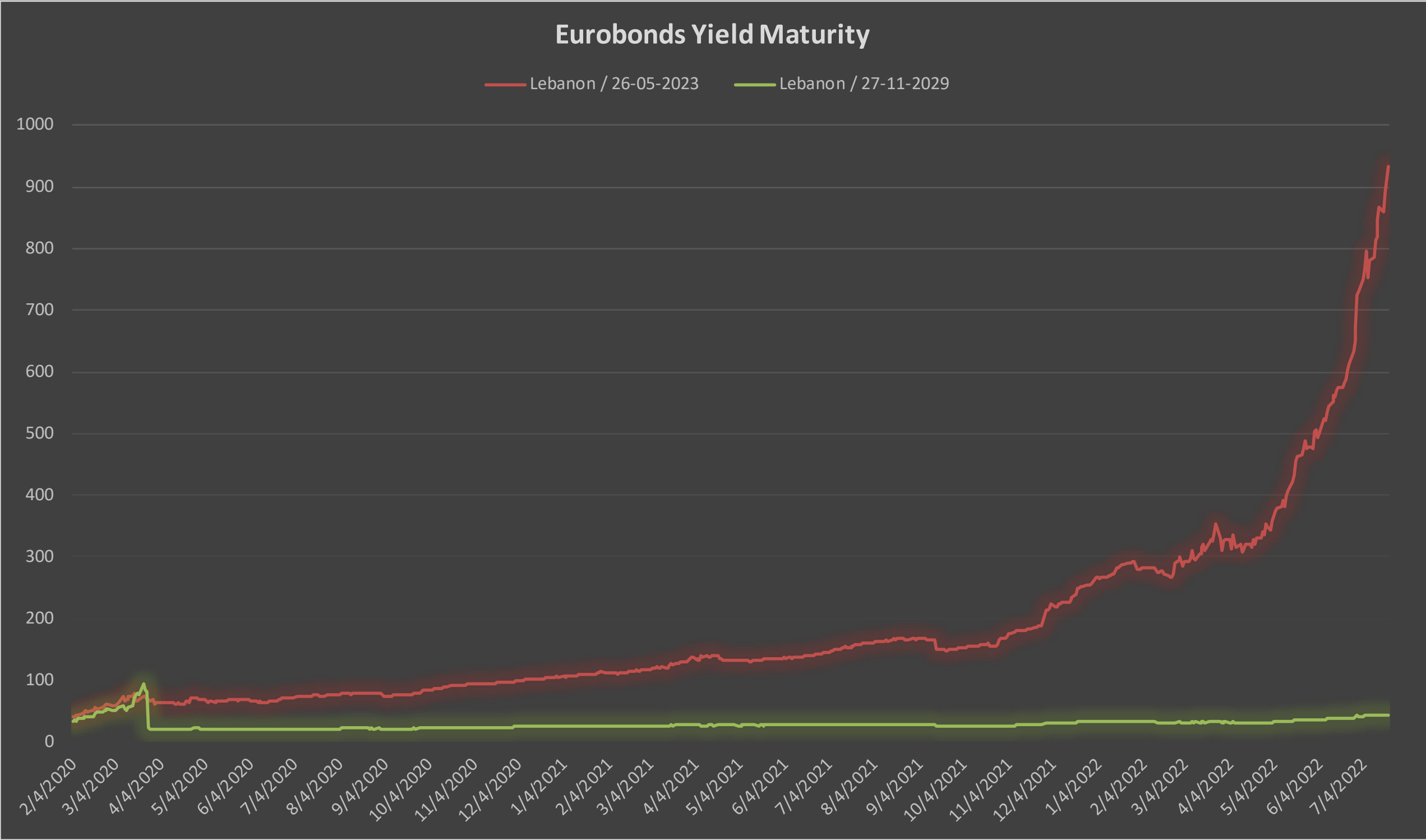


# Lebanon Eurobonds

Reuters Ticker		Maturity	7/18/2022		7/19/2022		7/20/2022		7/21/2022		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	7974.148	5.875	7900.903	5.5	8590.909	5.5	8964.427	0.00%	4.35%	-4.35%	12.42%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	5.75	2925.594	5.875	2906.796	5.5	3162.196	5.5	3322.29	0.00%	5.06%	-4.35%	13.56%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	5.75	873.093	5.875	865.411	5.5	913.956	5.5	933.187	0.00%	2.10%	-4.35%	6.88%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	5.75	251.117	5.875	248.936	5.5	258.064	5.5	259.884	0.00%	0.71%	-4.35%	3.49%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	5.75	173.23	5.875	171.76	5.5	177.453	5.5	178.332	0.00%	0.50%	-4.35%	2.95%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	5.75	165.397	5.875	163.998	5.5	169.371	5.5	170.174	0.00%	0.47%	-4.35%	2.89%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	5.75	146.382	5.875	145.154	5.5	149.773	5.5	150.404	0.00%	0.42%	-4.35%	2.75%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	5.75	127.56	5.875	126.499	5.5	130.403	5.5	130.883	0.00%	0.37%	-4.35%	2.61%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	5.75	77.655	5.875	77.028	5.5	79.196	5.5	79.374	0.00%	0.22%	-4.35%	2.21%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	5.75	71.448	5.875	70.873	5.5	72.842	5.5	72.993	0.00%	0.21%	-4.35%	2.16%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	5.75	61.077	5.875	60.589	5.5	62.236	5.5	62.347	0.00%	0.18%	-4.35%	2.08%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	5.75	51.007	5.875	50.603	5.5	51.948	5.5	52.025	0.00%	0.15%	-4.35%	2.00%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	5.75	57.319	5.875	56.862	5.5	58.395	5.5	58.492	0.00%	0.17%	-4.35%	2.05%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	5.75	46.378	5.875	46.012	5.5	47.222	5.5	47.285	0.00%	0.13%	-4.35%	1.96%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	5.75	42.87	5.875	42.533	5.5	43.642	5.5	43.696	0.00%	0.12%	-4.35%	1.93%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	5.75	41.341	5.875	41.016	5.5	42.081	5.5	42.132	0.00%	0.12%	-4.35%	1.91%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	5.75	35.43	5.875	35.153	5.5	36.053	5.5	36.09	0.00%	0.10%	-4.35%	1.86%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	5.75	33.065	5.875	32.807	5.5	33.642	5.5	33.674	0.00%	0.10%	-4.35%	1.84%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	6.061	31.179	5.975	31.349	6.205	30.917	5.966	31.387	-3.85%	1.52%	-1.57%	0.67%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	5.75	28.202	5.875	27.983	5.5	28.687	5.5	28.711	0.00%	0.08%	-4.35%	1.80%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	5.75	25.671	5.875	25.472	5.5	26.108	5.5	26.108	0.00%	0.00%	-4.35%	1.70%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	5.75	22.699	5.875	22.523	5.5	23.082	5.5	23.097	0.00%	0.06%	-4.35%	1.75%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	5.75	23.184	5.875	23.005	5.5	23.576	5.5	23.592	0.00%	0.07%	-4.35%	1.76%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	5.75	20.44	5.875	20.282	5.5	20.782	5.5	20.795	0.00%	0.06%	-4.35%	1.74%
Average of Prices & Yields			5.76	554.00	5.88	550	5.53	593.02	5.52	616.31	-0.16%	0.72%	-4.23%	3.21%



# Lebanon Eurobonds



		7/18/2022		7/19/2022		7/20/2022		7/21/2022		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	873.093	5.875	865.411	5.5	913.956	5.5	933.187	0.00%	2.10%	-4.35%	6.88%
LB158623005=	3/23/2027	5.75	71.448	5.875	70.873	5.5	72.842	5.5	72.993	0.00%	0.21%	-4.35%	2.16%



# Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	42.75	87.39	93.65

# 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 Government	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General Government	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General Government	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 Government	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General Government	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General Government	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General Government	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 Government	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General Government	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 Government	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General Government	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=	1505.5
EUR=	1.0185
GBP=	1.1941
CHF=	0.9733
JPY=	138.72
AUD=	0.687
CAD=	1.2917
XAU=	1682.19
XAG=	1825



Thank you

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