



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Wednesday, July 6, 2022

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

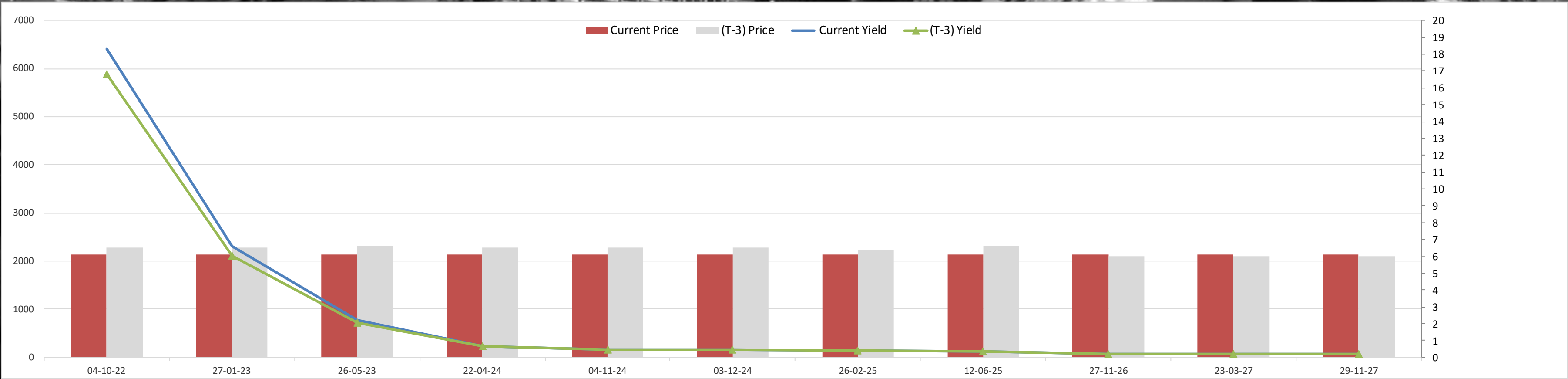
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

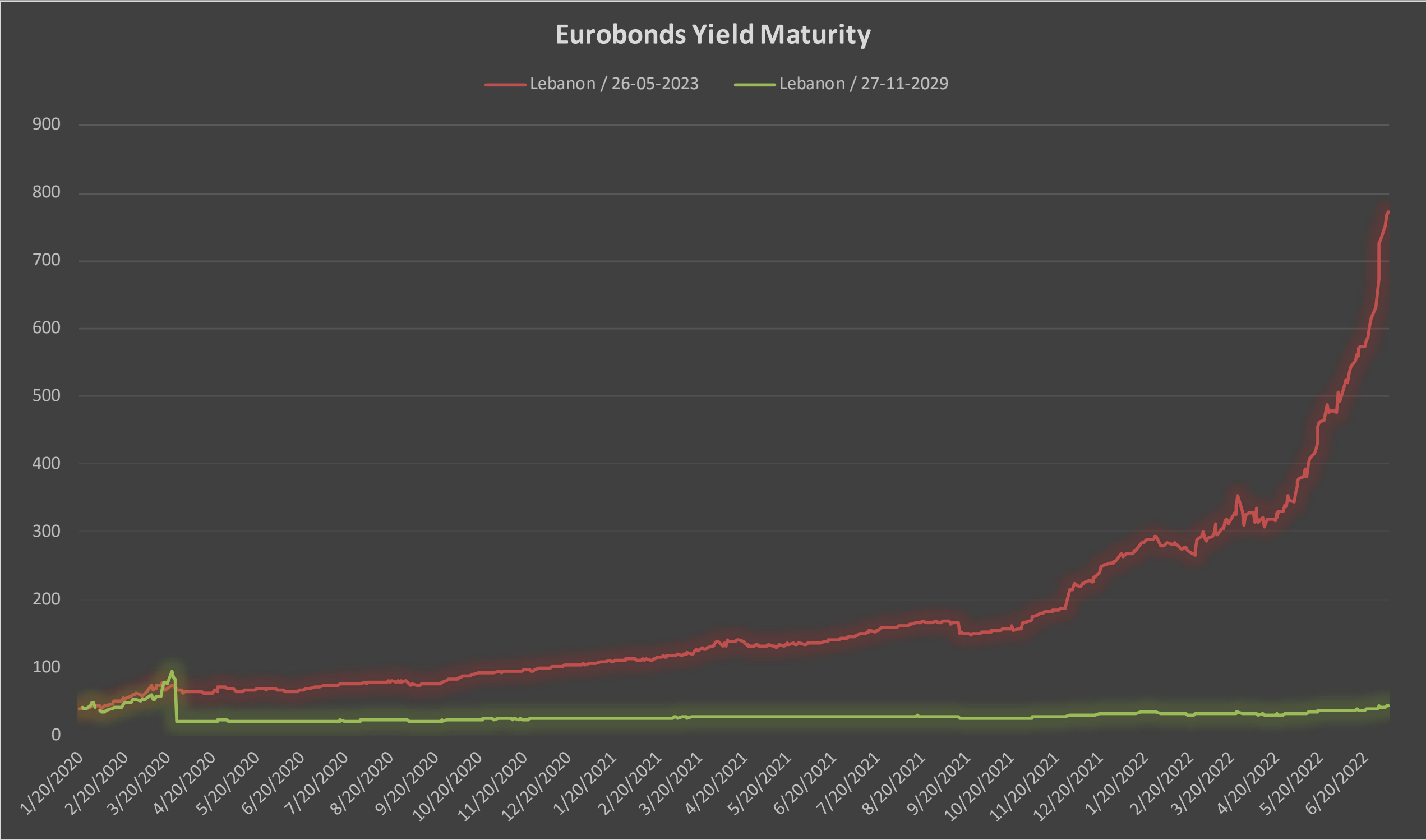
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	7/1/2022		7/4/2022		7/5/2022		7/6/2022		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	6.5	5884.615	6.5	5884.615	6.25	6206.896	6.125	6415.757	-2.00%	3.36%	-5.77%	9.03%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	6.5	2112.558	6.5	2112.558	6.25	2225.146	6.125	2301.036	-2.00%	3.41%	-5.77%	8.92%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	6.625	720.689	6.5	730.607	6.25	756.028	6.125	771.793	-2.00%	2.09%	-7.55%	7.09%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	6.5	228.348	6.5	228.348	6.25	233.574	6.125	236.554	-2.00%	1.28%	-5.77%	3.59%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	6.5	159.76	6.5	159.76	6.25	163.062	6.125	164.905	-2.00%	1.13%	-5.77%	3.22%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	6.5	152.764	6.5	152.764	6.25	155.884	6.125	157.622	-2.00%	1.11%	-5.77%	3.18%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	6.375	136.938	6.5	135.7	6.25	138.391	6.125	139.88	-2.00%	1.08%	-3.92%	2.15%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	6.625	117.661	6.5	118.694	6.25	120.976	6.125	122.23	-2.00%	1.04%	-7.55%	3.88%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	6	75.512	6.5	73.012	6.25	74.289	6.125	74.976	-2.00%	0.92%	2.08%	-0.71%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	6	69.545	6.5	67.266	6.25	68.427	6.125	69.05	-2.00%	0.91%	2.08%	-0.71%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	6	59.551	6.5	57.633	6.25	58.605	6.125	59.125	-2.00%	0.89%	2.08%	-0.72%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	6	49.815	6.5	48.239	6.25	49.034	6.125	49.457	-2.00%	0.86%	2.08%	-0.72%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	6	55.921	6.5	54.132	6.25	55.037	6.125	55.52	-2.00%	0.88%	2.08%	-0.72%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	6	45.329	6.5	43.907	6.25	44.623	6.125	45.002	-2.00%	0.85%	2.08%	-0.72%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	6	41.925	6.5	40.618	6.25	41.275	6.125	41.622	-2.00%	0.84%	2.08%	-0.72%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	6	40.439	6.5	39.183	6.25	39.814	6.125	40.147	-2.00%	0.84%	2.08%	-0.72%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	6	34.691	6.5	33.626	6.25	34.159	6.125	34.44	-2.00%	0.82%	2.08%	-0.72%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	6	32.389	6.5	31.398	6.25	31.893	6.125	32.153	-2.00%	0.82%	2.08%	-0.73%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	6.25	30.68	6.181	30.812	6.06	31.056	6.078	31.03	0.30%	-0.08%	-2.75%	1.14%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	6	27.641	6.5	26.811	6.25	27.228	6.125	27.447	-2.00%	0.80%	2.08%	-0.70%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	6	25.177	6.5	24.419	6.25	24.796	6.125	24.994	-2.00%	0.80%	2.08%	-0.73%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	6	22.273	6.5	21.607	6.25	21.938	6.125	22.111	-2.00%	0.79%	2.08%	-0.73%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	6.625	21.905	6.5	22.067	6.25	22.405	6.125	22.583	-2.00%	0.79%	-7.55%	3.10%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	6	20.065	6.5	19.467	6.25	19.764	6.125	19.918	-2.00%	0.78%	2.08%	-0.73%
Average of Prices & Yields			6.21	423.59	6.49	423	6.24	443.51	6.12	456.64	-1.90%	1.13%	-1.21%	1.47%



Lebanon Eurobonds



		7/1/2022		7/4/2022		7/5/2022		7/6/2022		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	6.625	720.689	6.5	730.607	6.25	756.028	6.125	771.793	-2.00%	2.09%	-7.55%	7.09%
LB158623005=	3/23/2027	6	69.545	6.5	67.266	6.25	68.427	6.125	69.05	-2.00%	0.91%	2.08%	-0.71%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	83.73	89.70

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=	1505.5
EUR=	1.0191
GBP=	1.1908
CHF=	0.9713
JPY=	135.38
AUD=	0.6794
CAD=	1.3039
XAU=	1762.1
XAG=	1920.07

Thank you

RESEARCH@CMA.GOV.LB

WARDIYEH, HAMRA
ROME STREET
BUILDING CAPITAL MARKET
AUTHORITY
P.O. BOX: 5358
T +961.1.735500

WWW.CMA.GOV.LB



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY