



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Friday, July 1, 2022

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Table of Contents

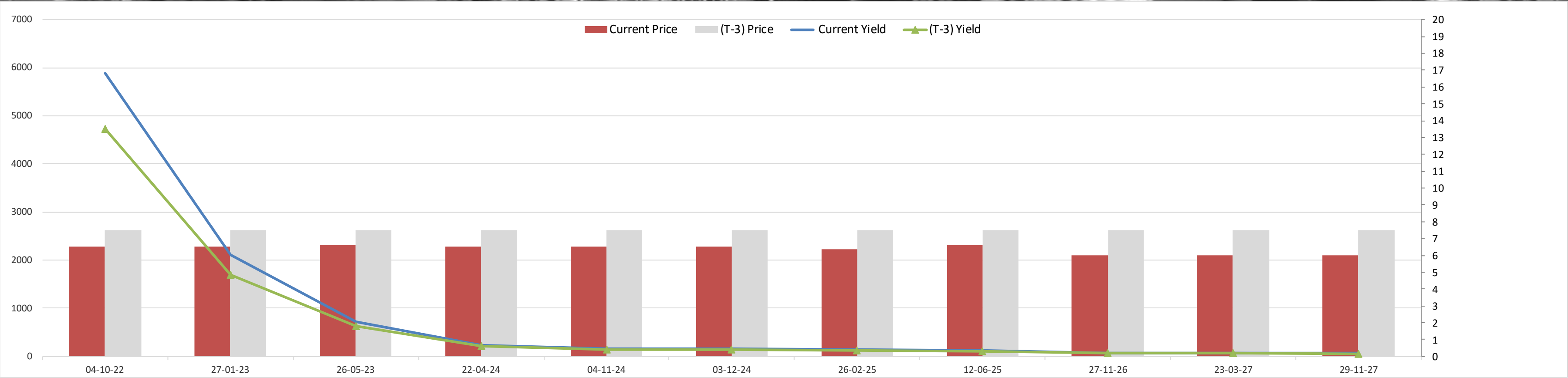
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

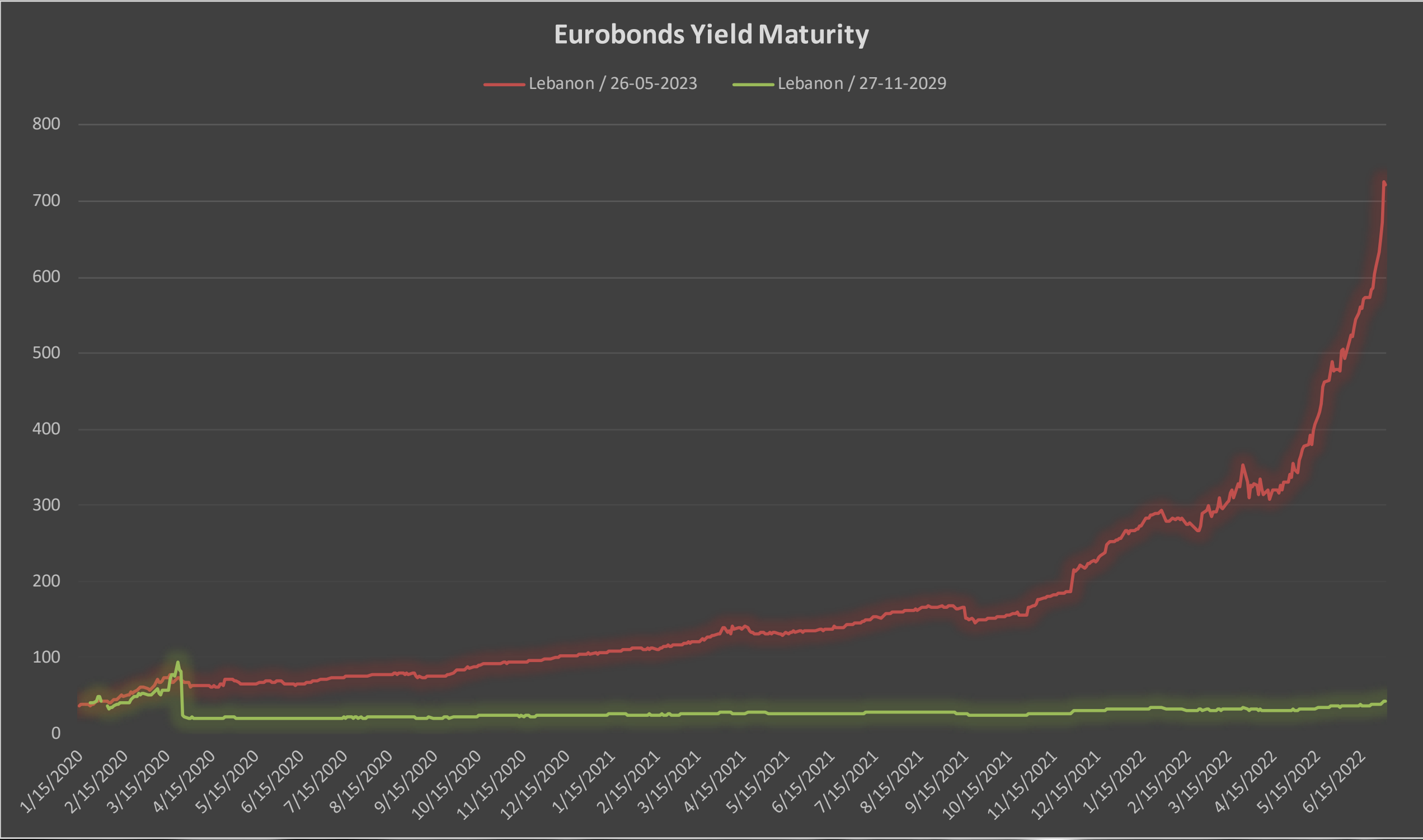
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	6/28/2022		6/29/2022		6/30/2022		7/1/2022		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	7.5	4723.404	7.25	4952.169	7	5373.997	6.5	5884.615	-7.14%	9.50%	-13.33%	24.58%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	7.5	1702.119	7.25	1780.848	7	1938.703	6.5	2112.558	-7.14%	8.97%	-13.33%	24.11%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	7.5	635.914	7.25	655.515	7	688.461	6.625	720.689	-5.36%	4.68%	-11.67%	13.33%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	7.5	208.88	7.25	213.184	7	219.114	6.5	228.348	-7.14%	4.21%	-13.33%	9.32%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	7.5	147.493	7.25	150.247	7	153.838	6.5	159.76	-7.14%	3.85%	-13.33%	8.32%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	7.5	141.174	7.25	143.781	7	147.157	6.5	152.764	-7.14%	3.81%	-13.33%	8.21%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	7.5	125.716	7.25	127.971	7	130.844	6.375	136.938	-8.93%	4.66%	-15.00%	8.93%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	7.5	110.24	7.25	112.159	7	114.559	6.625	117.661	-5.36%	2.71%	-11.67%	6.73%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	7.5	68.301	7.25	69.385	7	70.667	6	75.512	-14.29%	6.86%	-20.00%	10.56%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	7.5	62.985	7.25	63.972	7	65.129	6	69.545	-14.29%	6.78%	-20.00%	10.42%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	7.5	54.053	7.25	54.881	7	55.838	6	59.551	-14.29%	6.65%	-20.00%	10.17%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	7.5	45.315	7.25	45.994	7	46.767	6	49.815	-14.29%	6.52%	-20.00%	9.93%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	7.5	50.799	7.25	51.571	7	52.458	6	55.921	-14.29%	6.60%	-20.00%	10.08%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	7.5	41.276	7.25	41.888	7	42.579	6	45.329	-14.29%	6.46%	-20.00%	9.82%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	7.5	38.207	7.25	38.768	7	39.399	6	41.925	-14.29%	6.41%	-20.00%	9.73%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	7.5	36.866	7.25	37.405	7	38.011	6	40.439	-14.29%	6.39%	-20.00%	9.69%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	7.5	31.668	7.25	32.125	7	32.632	6	34.691	-14.29%	6.31%	-20.00%	9.55%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	7.5	29.582	7.25	30.007	7	30.476	6	32.389	-14.29%	6.28%	-20.00%	9.49%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	7.23	28.904	6.443	30.272	6.67	29.899	6.25	30.68	-6.30%	2.61%	-13.55%	6.14%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	7.5	25.281	7.25	25.639	7	26.025	6	27.641	-14.29%	6.21%	-20.00%	9.34%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	7.5	23.035	7.25	23.36	7	23.713	6	25.177	-14.29%	6.17%	-20.00%	9.30%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	7.5	20.393	7.25	20.678	7	20.987	6	22.273	-14.29%	6.13%	-20.00%	9.22%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	7.5	20.825	7.25	21.116	7	21.433	6.625	21.905	-5.36%	2.20%	-11.67%	5.19%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	7.5	18.381	7.25	18.636	7	18.911	6	20.065	-14.29%	6.10%	-20.00%	9.16%
Average of Prices & Yields			7.49	349.62	7.22	364	6.99	390.90	6.21	423.59	-11.13%	5.71%	-17.09%	10.47%



Lebanon Eurobonds



		6/28/2022		6/29/2022		6/30/2022		7/1/2022		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	7.5	635.914	7.25	655.515	7	688.461	6.625	720.689	-5.36%	4.68%	-11.67%	13.33%
LB158623005=	3/23/2027	7.5	62.985	7.25	63.972	7	65.129	6	69.545	-14.29%	6.78%	-20.00%	10.42%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	83.38	89.19

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=	1.0419
GBP=	1.2012
CHF=	0.962
JPY=	135.33
AUD=	0.6774
CAD=	1.2945
XAU=	1787.17
XAG=	1943

Thank you

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