



# CAPITAL MARKETS AUTHORITY

End of Day Market Report

Wednesday, August 24,  
2022



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY



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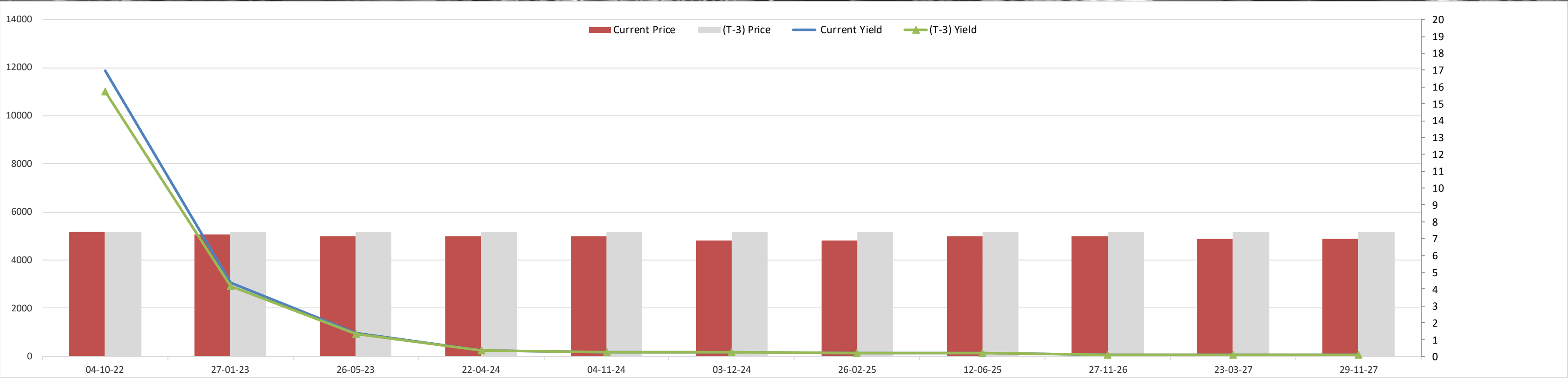
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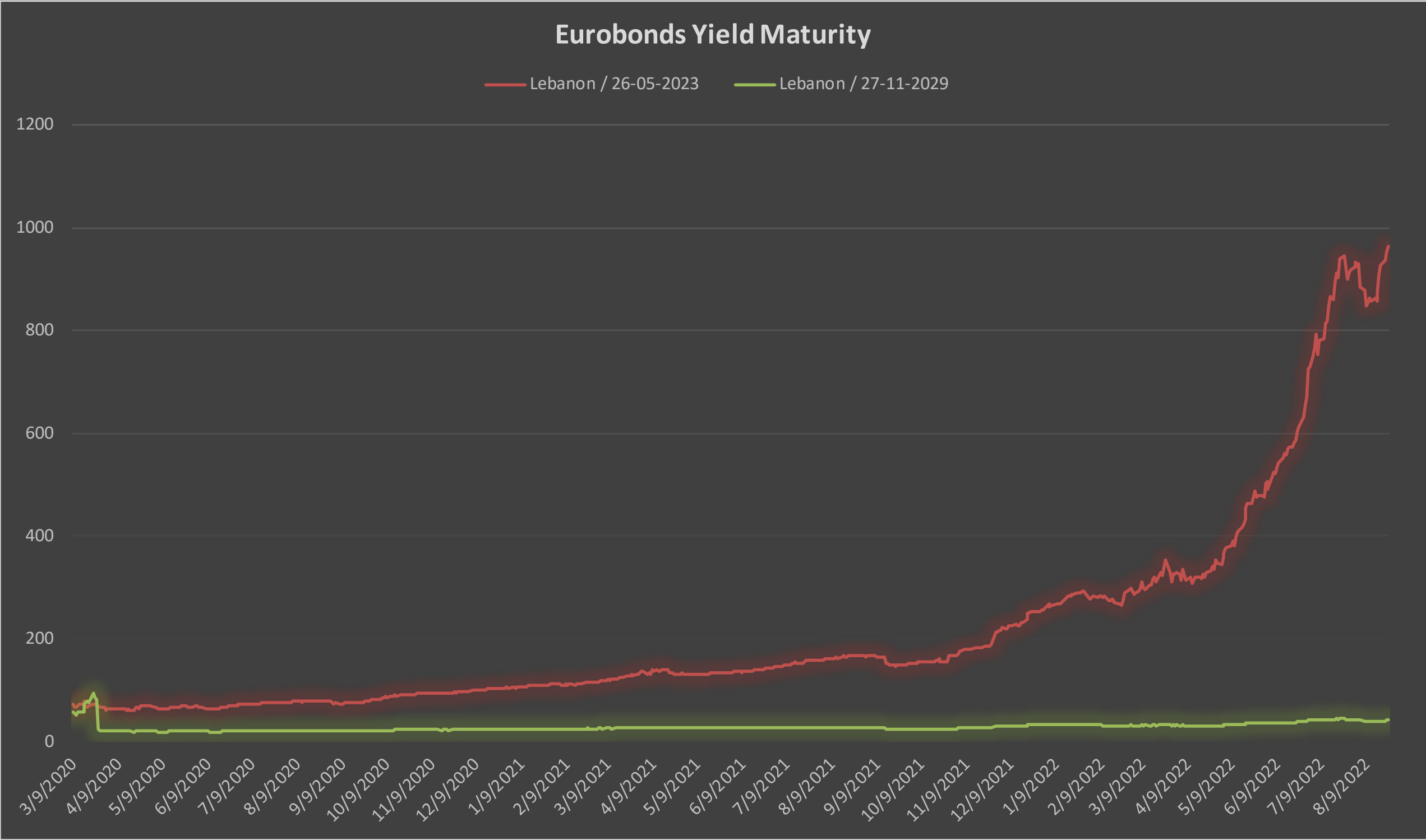


# Lebanon Eurobonds

| Reuters Ticker             |                      | Maturity                     | 8/19/2022     |               | 8/22/2022     |               | 8/23/2022     |               | 8/24/2022     |               | 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     | 7.375         | 11027.697     | 7.25          | 11513.793     | 7.25          | 11809.019     | 7.375         | 11898.305     | 1.72%          | 0.76% | 0.00%           | 7.89% |
| LB085936719=               | Lebanon / 27-01-2023 | Friday, January 27, 2023     | 7.375         | 2935.945      | 7.25          | 3010.142      | 7.25          | 3029.946      | 7.25          | 3050.011      | 0.00%          | 0.66% | -1.69%          | 3.89% |
| LB141987968=               | Lebanon / 26-05-2023 | Friday, May 26, 2023         | 7.375         | 915.734       | 7.25          | 935.581       | 7.25          | 942.881       | 7.125         | 963.698       | -1.72%         | 2.21% | -3.39%          | 5.24% |
| LB139634756=               | Lebanon / 22-04-2024 | Monday, April 22, 2024       | 7.375         | 237.793       | 7.25          | 240.628       | 7.25          | 241.211       | 7.125         | 244.124       | -1.72%         | 1.21% | -3.39%          | 2.66% |
| LB131364784=               | Lebanon / 04-11-2024 | Monday, November 4, 2024     | 7.375         | 161.978       | 7.25          | 163.664       | 7.25          | 163.939       | 7.125         | 165.666       | -1.72%         | 1.05% | -3.39%          | 2.28% |
| LB047173744=               | Lebanon / 03-12-2024 | Tuesday, December 3, 2024    | 7.375         | 154.462       | 7.25          | 156.045       | 7.25          | 156.296       | 6.875         | 160.745       | -5.17%         | 2.85% | -6.78%          | 4.07% |
| LB119641756=               | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 7.375         | 136.299       | 7.25          | 137.642       | 7.25          | 137.839       | 6.875         | 141.645       | -5.17%         | 2.76% | -6.78%          | 3.92% |
| LB079315591=               | Lebanon / 12-06-2025 | Thursday, June 12, 2025      | 7.375         | 118.431       | 7.25          | 119.552       | 7.25          | 119.7         | 7.125         | 120.846       | -1.72%         | 0.96% | -3.39%          | 2.04% |
| LB070782065=               | Lebanon / 27-11-2026 | Friday, November 27, 2026    | 7.375         | 71.573        | 7.25          | 72.173        | 7.25          | 72.228        | 7.125         | 72.84         | -1.72%         | 0.85% | -3.39%          | 1.77% |
| LB158623005=               | Lebanon / 23-03-2027 | Tuesday, March 23, 2027      | 7.375         | 65.795        | 7.25          | 66.337        | 7.25          | 66.384        | 7             | 67.454        | -3.45%         | 1.61% | -5.08%          | 2.52% |
| LB085936689=               | Lebanon / 29-11-2027 | Monday, November 29, 2027    | 7.375         | 56.166        | 7.25          | 56.616        | 7.25          | 56.649        | 7             | 57.541        | -3.45%         | 1.57% | -5.08%          | 2.45% |
| LB172080332=               | Lebanon / 20-03-2028 | Monday, March 20, 2028       | 7.375         | 46.843        | 7.25          | 47.208        | 7.25          | 47.231        | 7             | 47.957        | -3.45%         | 1.54% | -5.08%          | 2.38% |
| LB131367597=               | Lebanon / 03-11-2028 | Friday, November 3, 2028     | 7.375         | 52.683        | 7.25          | 53.1          | 7.25          | 53.13         | 6.875         | 54.37         | -5.17%         | 2.33% | -6.78%          | 3.20% |
| LB141987976=               | Lebanon / 25-05-2029 | Friday, May 25, 2029         | 7.375         | 42.566        | 7.25          | 42.893        | 7.25          | 42.912        | 7             | 43.564        | -3.45%         | 1.52% | -5.08%          | 2.34% |
| LB208390864=               | Lebanon / 27-11-2029 | Tuesday, November 27, 2029   | 7.375         | 39.329        | 7.25          | 39.628        | 7.25          | 39.644        | 6.875         | 40.54         | -5.17%         | 2.26% | -6.78%          | 3.08% |
| LB119641985=               | Lebanon / 26-02-2030 | Saturday, January 0, 1900    | 7.375         | 37.919        | 7.25          | 38.205        | 7.25          | 38.221        | 7             | 38.794        | -3.45%         | 1.50% | -5.08%          | 2.31% |
| LB139634772=               | Lebanon / 22-04-2031 | Tuesday, April 22, 2031      | 7.375         | 32.473        | 7.25          | 32.714        | 7.25          | 32.725        | 7             | 33.209        | -3.45%         | 1.48% | -5.08%          | 2.27% |
| LB172080553=               | Lebanon / 20-11-2031 | Thursday, November 20, 2031  | 7.375         | 30.296        | 7.25          | 30.519        | 7.25          | 30.529        | 7             | 30.978        | -3.45%         | 1.47% | -5.08%          | 2.25% |
| LB158623048=               | Lebanon / 23-03-2032 | Tuesday, March 23, 2032      | 7.315         | 29.239        | 7.23          | 29.388        | 7.22          | 29.414        | 7.22          | 29.423        | 0.00%          | 0.03% | -1.30%          | 0.63% |
| LB182423823=               | Lebanon / 17-05-2033 | Tuesday, May 17, 2033        | 7.375         | 25.826        | 7.25          | 26.013        | 7.25          | 26.02         | 7             | 26.397        | -3.45%         | 1.45% | -5.08%          | 2.21% |
| LB182423807=               | Lebanon / 17-05-2034 | Wednesday, May 17, 2034      | 7.375         | 23.501        | 7.25          | 23.669        | 7.25          | 23.675        | 7             | 24.016        | -3.45%         | 1.44% | -5.08%          | 2.19% |
| LB131365462=               | Lebanon / 02-11-2035 | Friday, November 2, 2035     | 7.375         | 20.772        | 7.25          | 20.92         | 7.25          | 20.925        | 7             | 21.224        | -3.45%         | 1.43% | -5.08%          | 2.18% |
| LB208390813=               | Lebanon / 27-07-2035 | Friday, July 27, 2035        | 7.375         | 21.218        | 7.25          | 21.369        | 7.25          | 21.374        | 7             | 21.68         | -3.45%         | 1.43% | -5.08%          | 2.18% |
| LB158623030=               | Lebanon / 23-03-2037 | Monday, March 23, 2037       | 7.375         | 18.7          | 7.25          | 18.832        | 7.25          | 18.836        | 7.125         | 18.971        | -1.72%         | 0.72% | -3.39%          | 1.45% |
| Average of Prices & Yields |                      |                              | 7.37          | 679.30        | 7.25          | 704           | 7.25          | 717.53        | 7.05          | 723.92        | -2.80%         | 1.46% | -4.43%          | 2.81% |



# Lebanon Eurobonds



|                |           | 8/19/2022     |               | 8/22/2022     |               | 8/23/2022     |               | 8/24/2022     |               | 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 | 7.375         | 915.734       | 7.25          | 935.581       | 7.25          | 942.881       | 7.125         | 963.698       | -1.72%         | 2.21% | -3.39%          | 5.24% |
| LB158623005=   | 3/23/2027 | 7.375         | 65.795        | 7.25          | 66.337        | 7.25          | 66.384        | 7             | 67.454        | -3.45%         | 1.61% | -5.08%          | 2.52% |



# Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|-------|--------|
| Bank Audi S.A.L/16-10-2023        | 42.75 | 93.66 | 100.57 |

# 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               |
|                                  |             |                       |  |                                    |              |        |                  |                 |
|                                  |             |                       |  |                                    |              |        |                  |                 |
|                                  |             |                       |  |                                    |              |        |                  |                 |
|                                  |             |                       |  |                                    |              |        |                  |                 |

# Domestic and International Currencies

|      | Last    |
|------|---------|
| LBP= | 1505.7  |
| EUR= | 0.9916  |
| GBP= | 1.1771  |
| CHF= | 0.9637  |
| JPY= | 136.71  |
| AUD= | 0.6894  |
| CAD= | 1.2995  |
| XAU= | 1744.14 |
| XAG= | 1896    |





Thank you

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