



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Friday, August 26, 2022

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

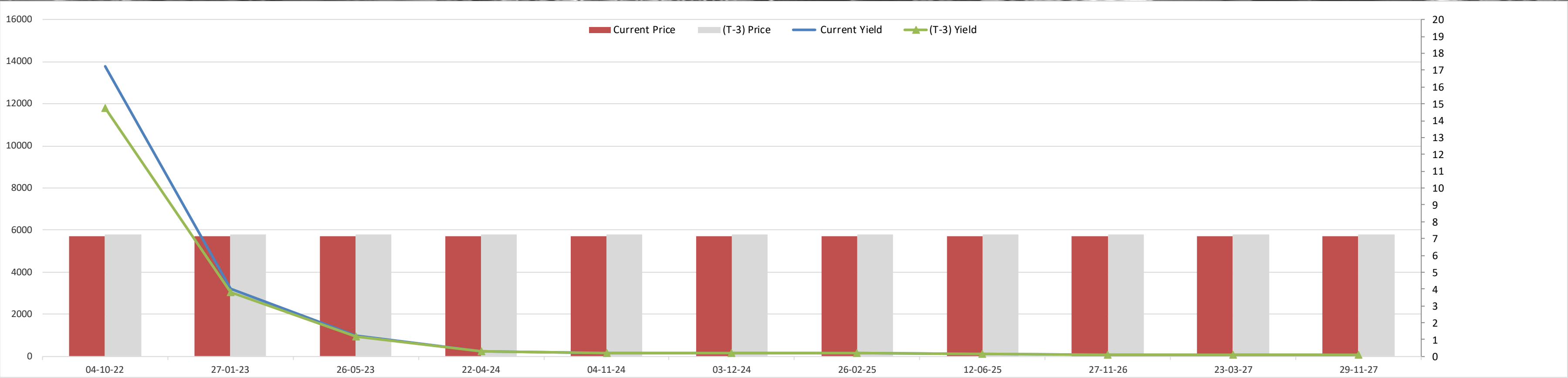
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

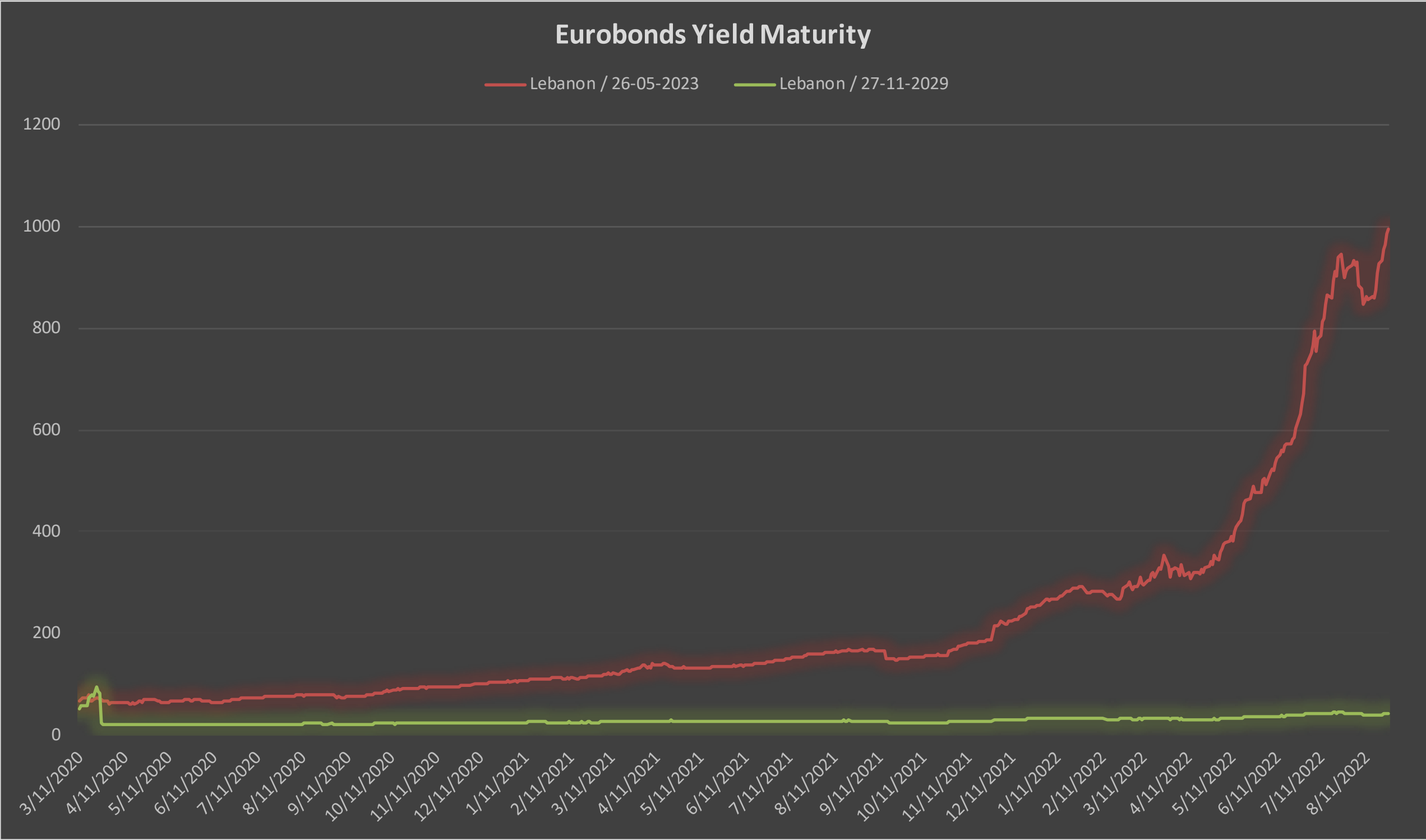
Domestic and International Currencies

Lebanon Eurobonds

| Reuters Ticker | | Maturity | 8/23/2022 | | 8/24/2022 | | 8/25/2022 | | 8/26/2022 | | 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 | 7.25 | 11809.019 | 7.375 | 11898.305 | 7.125 | 13407.519 | 7.125 | 13801.857 | 0.00% | 2.94% | -1.72% | 16.88% |
| LB085936719= | Lebanon / 27-01-2023 | Friday, January 27, 2023 | 7.25 | 3029.946 | 7.25 | 3050.011 | 7.125 | 3170.697 | 7.125 | 3192.266 | 0.00% | 0.68% | -1.72% | 5.36% |
| LB141987968= | Lebanon / 26-05-2023 | Friday, May 26, 2023 | 7.25 | 942.881 | 7.125 | 963.698 | 7.125 | 986.953 | 7.125 | 994.926 | 0.00% | 0.81% | -1.72% | 5.52% |
| LB139634756= | Lebanon / 22-04-2024 | Monday, April 22, 2024 | 7.25 | 241.211 | 7.125 | 244.124 | 7.125 | 245.92 | 7.125 | 246.525 | 0.00% | 0.25% | -1.72% | 2.20% |
| LB131364784= | Lebanon / 04-11-2024 | Monday, November 4, 2024 | 7.25 | 163.939 | 7.125 | 165.666 | 7.125 | 166.51 | 7.125 | 166.793 | 0.00% | 0.17% | -1.72% | 1.74% |
| LB047173744= | Lebanon / 03-12-2024 | Tuesday, December 3, 2024 | 7.25 | 156.296 | 6.875 | 160.745 | 7.125 | 158.686 | 7.125 | 158.943 | 0.00% | 0.16% | -1.72% | 1.69% |
| LB119641756= | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 7.25 | 137.839 | 6.875 | 141.645 | 7.125 | 139.813 | 7.125 | 140.014 | 0.00% | 0.14% | -1.72% | 1.58% |
| LB079315591= | Lebanon / 12-06-2025 | Thursday, June 12, 2025 | 7.25 | 119.7 | 7.125 | 120.846 | 7.125 | 121.3 | 7.125 | 121.452 | 0.00% | 0.13% | -1.72% | 1.46% |
| LB070782065= | Lebanon / 27-11-2026 | Friday, November 27, 2026 | 7.25 | 72.228 | 7.125 | 72.84 | 7.125 | 73.007 | 7.125 | 73.062 | 0.00% | 0.08% | -1.72% | 1.15% |
| LB158623005= | Lebanon / 23-03-2027 | Tuesday, March 23, 2027 | 7.25 | 66.384 | 7 | 67.454 | 7.125 | 67.078 | 7.125 | 67.125 | 0.00% | 0.07% | -1.72% | 1.12% |
| LB085936689= | Lebanon / 29-11-2027 | Monday, November 29, 2027 | 7.25 | 56.649 | 7 | 57.541 | 7.125 | 57.21 | 7.125 | 57.245 | 0.00% | 0.06% | -1.72% | 1.05% |
| LB172080332= | Lebanon / 20-03-2028 | Monday, March 20, 2028 | 7.25 | 47.231 | 7 | 47.957 | 7.125 | 47.674 | 7.125 | 47.698 | 0.00% | 0.05% | -1.72% | 0.99% |
| LB131367597= | Lebanon / 03-11-2028 | Friday, November 3, 2028 | 7.25 | 53.13 | 6.875 | 54.37 | 7.125 | 53.646 | 7.125 | 53.676 | 0.00% | 0.06% | -1.72% | 1.03% |
| LB141987976= | Lebanon / 25-05-2029 | Friday, May 25, 2029 | 7.25 | 42.912 | 7 | 43.564 | 7.125 | 43.304 | 7.125 | 43.324 | 0.00% | 0.05% | -1.72% | 0.96% |
| LB208390864= | Lebanon / 27-11-2029 | Tuesday, November 27, 2029 | 7.25 | 39.644 | 6.875 | 40.54 | 7.125 | 39.999 | 7.125 | 40.015 | 0.00% | 0.04% | -1.72% | 0.94% |
| LB119641985= | Lebanon / 26-02-2030 | Saturday, January 0, 1900 | 7.25 | 38.221 | 7 | 38.794 | 7.125 | 38.559 | 7.125 | 38.575 | 0.00% | 0.04% | -1.72% | 0.93% |
| LB139634772= | Lebanon / 22-04-2031 | Tuesday, April 22, 2031 | 7.25 | 32.725 | 7 | 33.209 | 7.125 | 33.005 | 7.125 | 33.016 | 0.00% | 0.03% | -1.72% | 0.89% |
| LB172080553= | Lebanon / 20-11-2031 | Thursday, November 20, 2031 | 7.25 | 30.529 | 7 | 30.978 | 7.125 | 30.786 | 7.125 | 30.796 | 0.00% | 0.03% | -1.72% | 0.87% |
| LB158623048= | Lebanon / 23-03-2032 | Tuesday, March 23, 2032 | 7.22 | 29.414 | 7.22 | 29.423 | 7.22 | 29.45 | 7.16 | 29.559 | -0.83% | 0.37% | -0.83% | 0.49% |
| LB182423823= | Lebanon / 17-05-2033 | Tuesday, May 17, 2033 | 7.25 | 26.02 | 7 | 26.397 | 7.125 | 26.232 | 7.125 | 26.24 | 0.00% | 0.03% | -1.72% | 0.85% |
| LB182423807= | Lebanon / 17-05-2034 | Wednesday, May 17, 2034 | 7.25 | 23.675 | 7 | 24.016 | 7.125 | 23.865 | 7.125 | 23.871 | 0.00% | 0.03% | -1.72% | 0.83% |
| LB131365462= | Lebanon / 02-11-2035 | Friday, November 2, 2035 | 7.25 | 20.925 | 7 | 21.224 | 7.125 | 21.089 | 7.125 | 21.094 | 0.00% | 0.02% | -1.72% | 0.81% |
| LB208390813= | Lebanon / 27-07-2035 | Friday, July 27, 2035 | 7.25 | 21.374 | 7 | 21.68 | 7.125 | 21.543 | 7.125 | 21.548 | 0.00% | 0.02% | -1.72% | 0.81% |
| LB158623030= | Lebanon / 23-03-2037 | Monday, March 23, 2037 | 7.25 | 18.836 | 7.125 | 18.971 | 7.125 | 18.982 | 7.125 | 18.986 | 0.00% | 0.02% | -1.72% | 0.80% |
| Average of Prices & Yields | | | 7.25 | 717.53 | 7.05 | 724 | 7.13 | 792.62 | 7.13 | 810.36 | -0.03% | 0.26% | -1.69% | 2.12% |



Lebanon Eurobonds



| | | 8/23/2022 | | 8/24/2022 | | 8/25/2022 | | 8/26/2022 | | 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 | 7.25 | 942.881 | 7.125 | 963.698 | 7.125 | 986.953 | 7.125 | 994.926 | 0.00% | 0.81% | -1.72% | 5.52% |
| LB158623005= | 3/23/2027 | 7.25 | 66.384 | 7 | 67.454 | 7.125 | 67.078 | 7.125 | 67.125 | 0.00% | 0.07% | -1.72% | 1.12% |

Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|-------|--------|
| Bank Audi S.A.L/16-10-2023 | 42.75 | 94.55 | 101.57 |

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= | 0.9994 |
| GBP= | 1.182 |
| CHF= | 0.9643 |
| JPY= | 136.97 |
| AUD= | 0.6974 |
| CAD= | 1.2936 |
| XAU= | 1743.6 |
| XAG= | 1920 |



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