



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Friday, September 30, 2022

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Table of Contents

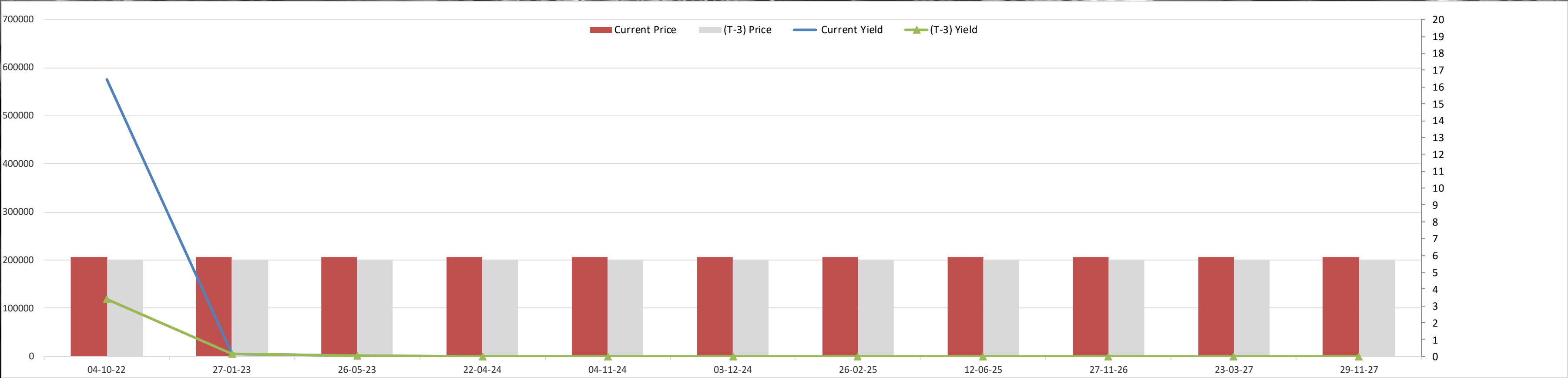
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

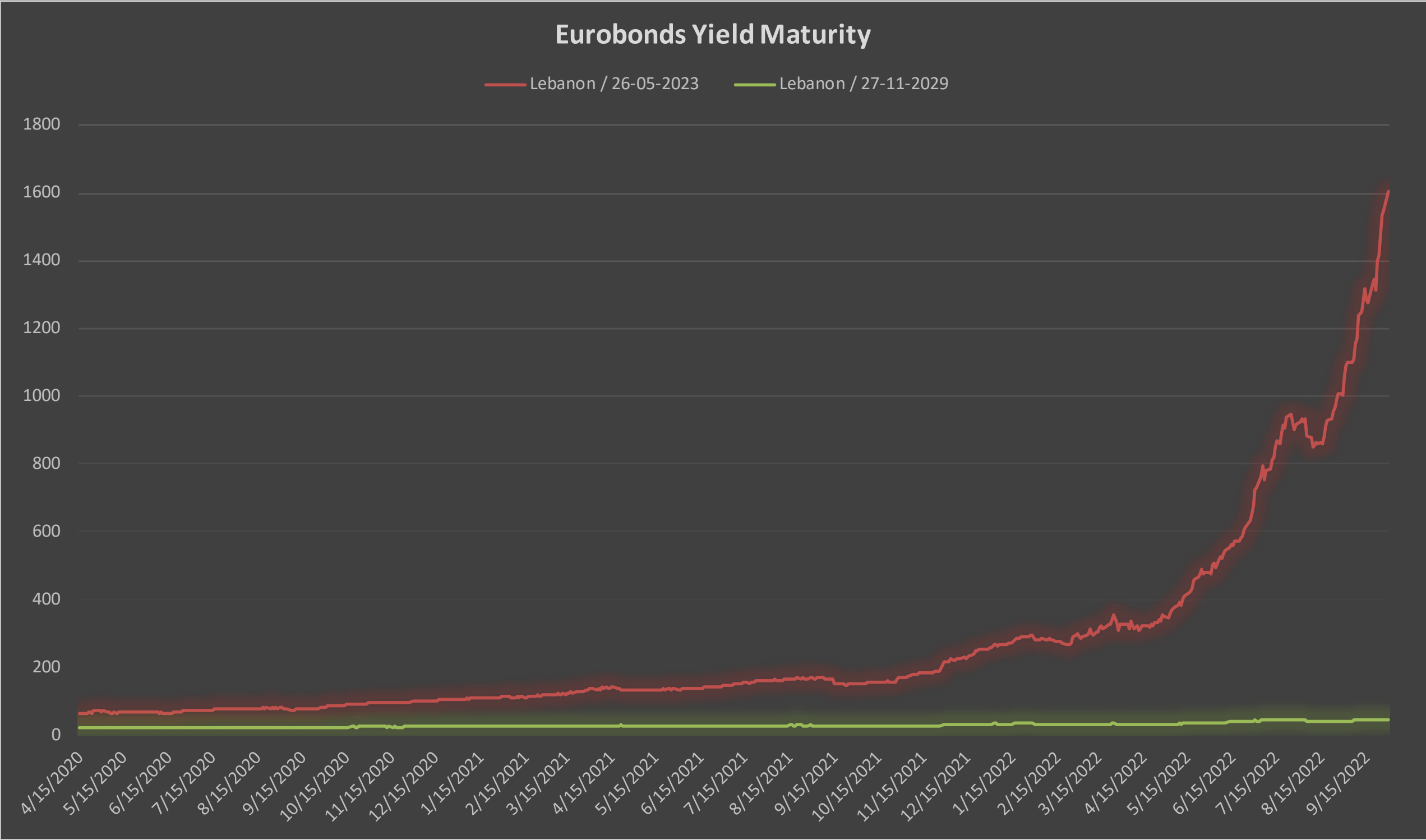
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	9/27/2022		9/28/2022		9/29/2022		9/30/2022		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	118017.391	5.75	147521.734	5.75	590086.938	5.875	576765.938	2.17%	-2.26%	2.17%	388.71%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	5.75	5000.737	5.75	5043.479	5.75	5176.201	5.875	5104.124	2.17%	-1.39%	2.17%	2.07%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	5.75	1550.066	5.75	1566.225	5.75	1616.463	5.875	1603.475	2.17%	-0.80%	2.17%	3.45%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	5.75	298.407	5.75	299.217	5.75	301.674	5.875	299.027	2.17%	-0.88%	2.17%	0.21%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	5.75	195.128	5.75	195.485	5.75	196.564	5.875	194.883	2.17%	-0.86%	2.17%	-0.13%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	5.75	185.301	5.75	185.624	5.75	186.599	5.875	185.008	2.17%	-0.85%	2.17%	-0.16%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	5.75	161.858	5.75	162.106	5.75	162.854	5.875	161.478	2.17%	-0.84%	2.17%	-0.23%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	5.75	139.223	5.75	139.407	5.75	139.964	5.875	138.792	2.17%	-0.84%	2.17%	-0.31%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	5.75	81.883	5.75	81.947	5.75	82.142	5.875	81.476	2.17%	-0.81%	2.17%	-0.50%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	5.75	75.015	5.75	75.07	5.75	75.233	5.875	74.626	2.17%	-0.81%	2.17%	-0.52%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	5.75	63.671	5.75	63.71	5.75	63.828	5.875	63.317	2.17%	-0.80%	2.17%	-0.56%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	5.75	52.807	5.75	52.834	5.75	52.915	5.875	52.495	2.17%	-0.79%	2.17%	-0.59%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	5.75	59.599	5.75	59.633	5.75	59.736	5.875	59.26	2.17%	-0.80%	2.17%	-0.57%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	5.75	47.862	5.75	47.884	5.75	47.951	5.875	47.572	2.17%	-0.79%	2.17%	-0.61%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	5.75	44.136	5.75	44.155	5.75	44.212	5.875	43.863	2.17%	-0.79%	2.17%	-0.62%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	5.75	42.517	5.75	42.534	5.75	42.587	5.875	42.252	2.17%	-0.79%	2.17%	-0.62%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	5.75	36.291	5.75	36.303	5.75	36.342	5.875	36.057	2.17%	-0.78%	2.17%	-0.64%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	5.75	33.813	5.75	33.825	5.75	33.858	5.875	33.594	2.17%	-0.78%	2.17%	-0.65%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	5.98	32.021	5.877	32.244	5.96	32.103	5.847	32.347	-1.90%	0.76%	-2.22%	1.02%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	5.75	28.746	5.75	28.754	5.75	28.778	5.875	28.554	2.17%	-0.78%	2.17%	-0.67%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	5.75	26.12	5.75	26.127	5.75	26.147	5.875	25.944	2.17%	-0.78%	2.17%	-0.67%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	5.75	23.049	5.75	23.055	5.75	23.07	5.875	22.892	2.17%	-0.77%	2.17%	-0.68%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	5.75	23.551	5.75	23.556	5.75	23.572	5.875	23.39	2.17%	-0.77%	2.17%	-0.68%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	5.75	20.724	5.75	20.728	5.75	20.741	5.875	20.581	2.17%	-0.77%	2.17%	-0.69%
Average of Prices & Yields			5.76	5260.00	5.76	6492	5.76	24940.02	5.87	24380.87	2.00%	-0.82%	1.99%	16.06%



Lebanon Eurobonds



		9/27/2022		9/28/2022		9/29/2022		9/30/2022		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	1550.066	5.75	1566.225	5.75	1616.463	5.875	1603.475	2.17%	-0.80%	2.17%	3.45%
LB158623005=	3/23/2027	5.75	75.015	5.75	75.07	5.75	75.233	5.875	74.626	2.17%	-0.81%	2.17%	-0.52%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	42.75	103.08	111.95

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

Domestic and International Currencies

	Last
LBP=	1505.5
EUR=	0.9765
GBP=	1.1072
CHF=	0.9805
JPY=	144.55
AUD=	0.6469
CAD=	1.3719
XAU=	1664.8276
XAG=	1900.22



Thank you

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