



CAPITAL MARKETS AUTHORITY

End of Day Market Report

Thursday, September 8,
2022



هيئة الاسواق المالية
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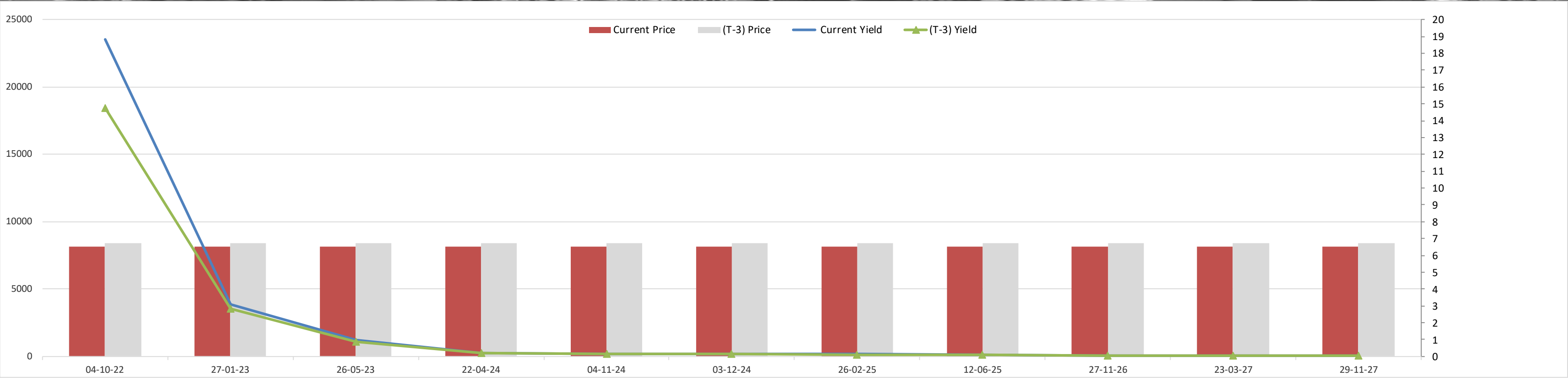
Lebanon Eurobonds

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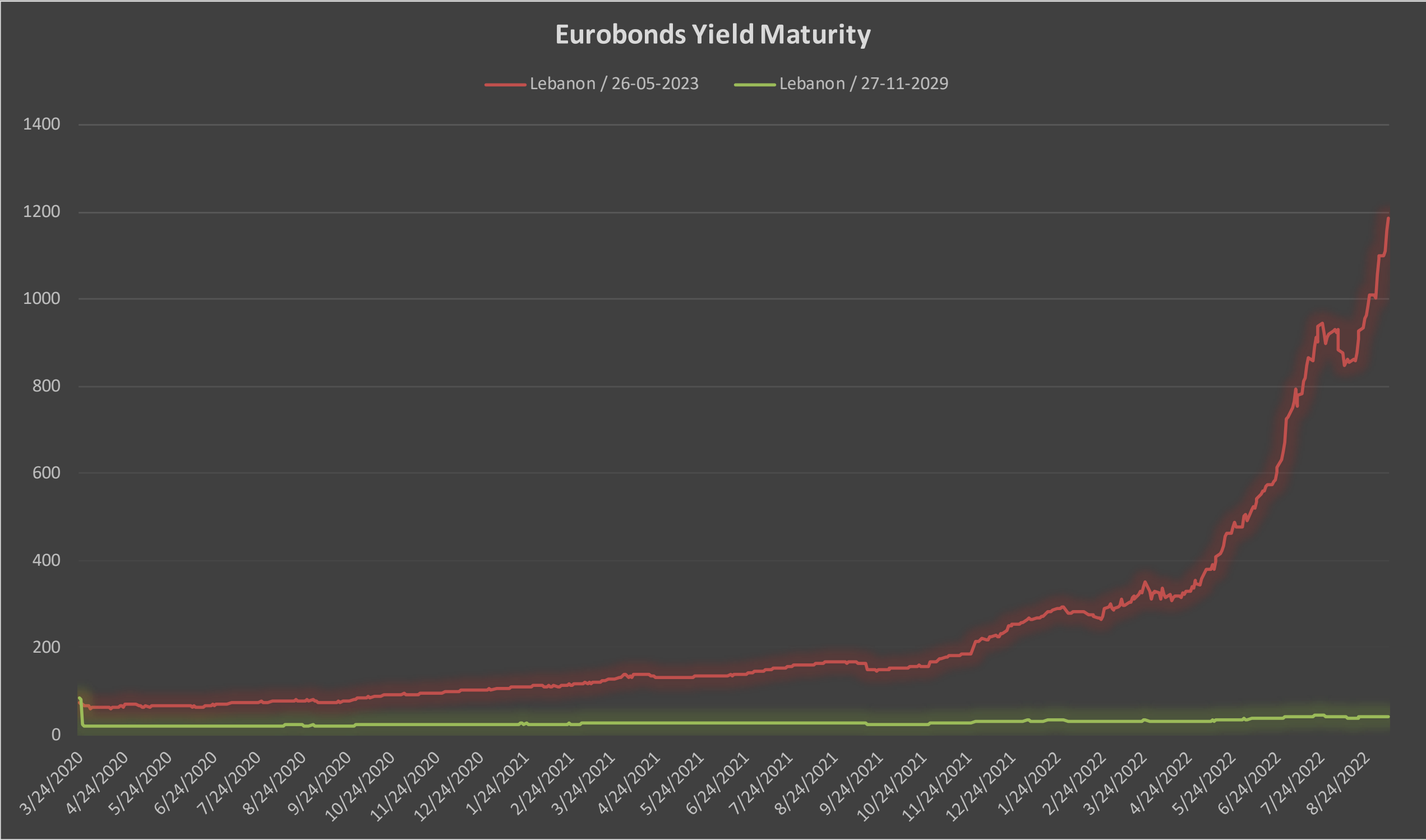
Domestic and International Currencies

Lebanon Eurobonds

| Reuters Ticker | | Maturity | 9/5/2022 | | 9/6/2022 | | 9/7/2022 | | 9/8/2022 | | 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 | 6.75 | 18419.754 | 6.75 | 19128.205 | 6.625 | 20295.85 | 6.5 | 23538.461 | -1.89% | 15.98% | -3.70% | 27.79% |
| LB085936719= | Lebanon / 27-01-2023 | Friday, January 27, 2023 | 6.75 | 3552.381 | 6.75 | 3577.938 | 6.75 | 3603.865 | 6.5 | 3835.897 | -3.70% | 6.44% | -3.70% | 7.98% |
| LB141987968= | Lebanon / 26-05-2023 | Friday, May 26, 2023 | 6.75 | 1102.091 | 6.75 | 1111.58 | 6.75 | 1121.213 | 6.5 | 1187.626 | -3.70% | 5.92% | -3.70% | 7.76% |
| LB139634756= | Lebanon / 22-04-2024 | Monday, April 22, 2024 | 6.75 | 258.4 | 6.75 | 259.051 | 6.625 | 262.366 | 6.5 | 267.128 | -1.89% | 1.82% | -3.70% | 3.38% |
| LB131364784= | Lebanon / 04-11-2024 | Monday, November 4, 2024 | 6.75 | 173.451 | 6.75 | 173.752 | 6.625 | 175.376 | 6.5 | 178.279 | -1.89% | 1.66% | -3.70% | 2.78% |
| LB047173744= | Lebanon / 03-12-2024 | Tuesday, December 3, 2024 | 6.75 | 165.154 | 6.75 | 165.427 | 6.75 | 165.701 | 6.5 | 169.65 | -3.70% | 2.38% | -3.70% | 2.72% |
| LB119641756= | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 6.75 | 145.197 | 6.75 | 145.409 | 6.5 | 148.279 | 6.5 | 148.935 | 0.00% | 0.44% | -3.70% | 2.57% |
| LB079315591= | Lebanon / 12-06-2025 | Thursday, June 12, 2025 | 6.75 | 125.697 | 6.75 | 125.857 | 6.75 | 126.017 | 6.5 | 128.749 | -3.70% | 2.17% | -3.70% | 2.43% |
| LB070782065= | Lebanon / 27-11-2026 | Friday, November 27, 2026 | 6.75 | 75.211 | 6.75 | 75.268 | 6.5 | 76.561 | 6.5 | 76.739 | 0.00% | 0.23% | -3.70% | 2.03% |
| LB158623005= | Lebanon / 23-03-2027 | Tuesday, March 23, 2027 | 6.75 | 69.051 | 6.75 | 69.1 | 6.75 | 69.149 | 6.5 | 70.42 | -3.70% | 1.84% | -3.70% | 1.98% |
| LB085936689= | Lebanon / 29-11-2027 | Monday, November 29, 2027 | 6.75 | 58.821 | 6.75 | 58.856 | 6.625 | 59.355 | 6.5 | 59.938 | -1.89% | 0.98% | -3.70% | 1.90% |
| LB172080332= | Lebanon / 20-03-2028 | Monday, March 20, 2028 | 6.75 | 48.956 | 6.75 | 48.981 | 6.5 | 49.771 | 6.5 | 49.846 | 0.00% | 0.15% | -3.70% | 1.82% |
| LB131367597= | Lebanon / 03-11-2028 | Friday, November 3, 2028 | 6.75 | 55.131 | 6.75 | 55.162 | 6.5 | 56.065 | 6.5 | 56.161 | 0.00% | 0.17% | -3.70% | 1.87% |
| LB141987976= | Lebanon / 25-05-2029 | Friday, May 25, 2029 | 6.75 | 44.444 | 6.75 | 44.464 | 6.625 | 44.825 | 6.5 | 45.235 | -1.89% | 0.91% | -3.70% | 1.78% |
| LB208390864= | Lebanon / 27-11-2029 | Tuesday, November 27, 2029 | 6.75 | 41.034 | 6.75 | 41.051 | 6.125 | 42.697 | 6.5 | 41.753 | 6.12% | -2.21% | -3.70% | 1.75% |
| LB119641985= | Lebanon / 26-02-2030 | Saturday, January 0, 1900 | 6.75 | 39.55 | 6.75 | 39.566 | 6.625 | 39.882 | 6.5 | 40.237 | -1.89% | 0.89% | -3.70% | 1.74% |
| LB139634772= | Lebanon / 22-04-2031 | Tuesday, April 22, 2031 | 6.75 | 33.828 | 6.75 | 33.84 | 6.5 | 34.364 | 6.5 | 34.4 | 0.00% | 0.10% | -3.70% | 1.69% |
| LB172080553= | Lebanon / 20-11-2031 | Thursday, November 20, 2031 | 6.75 | 31.545 | 6.75 | 31.555 | 6.75 | 31.566 | 6.5 | 32.072 | -3.70% | 1.60% | -3.70% | 1.67% |
| LB158623048= | Lebanon / 23-03-2032 | Tuesday, March 23, 2032 | 6.639 | 30.535 | 6.515 | 30.772 | 6.37 | 31.054 | 6.455 | 30.923 | 1.33% | -0.42% | -2.77% | 1.27% |
| LB182423823= | Lebanon / 17-05-2033 | Tuesday, May 17, 2033 | 6.75 | 26.863 | 6.75 | 26.871 | 6.75 | 26.878 | 6.5 | 27.302 | -3.70% | 1.58% | -3.70% | 1.63% |
| LB182423807= | Lebanon / 17-05-2034 | Wednesday, May 17, 2034 | 6.75 | 24.431 | 6.75 | 24.438 | 6.625 | 24.623 | 6.5 | 24.825 | -1.89% | 0.82% | -3.70% | 1.61% |
| LB131365462= | Lebanon / 02-11-2035 | Friday, November 2, 2035 | 6.75 | 21.582 | 6.75 | 21.586 | 6.625 | 21.749 | 6.5 | 21.924 | -1.89% | 0.80% | -3.70% | 1.58% |
| LB208390813= | Lebanon / 27-07-2035 | Friday, July 27, 2035 | 6.75 | 22.047 | 6.75 | 22.052 | 6.625 | 22.218 | 6.5 | 22.398 | -1.89% | 0.81% | -3.70% | 1.59% |
| LB158623030= | Lebanon / 23-03-2037 | Monday, March 23, 2037 | 6.75 | 19.42 | 6.75 | 19.424 | 6.625 | 19.569 | 6.5 | 19.724 | -1.89% | 0.79% | -3.70% | 1.57% |
| Average of Prices & Yields | | | 6.75 | 1024.36 | 6.74 | 1055 | 6.60 | 1106.21 | 6.50 | 1254.53 | -1.56% | 1.91% | -3.66% | 3.54% |



Lebanon Eurobonds



| | | 9/5/2022 | | 9/6/2022 | | 9/7/2022 | | 9/8/2022 | | 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 | 6.75 | 1102.091 | 6.75 | 1111.58 | 6.75 | 1121.213 | 6.5 | 1187.626 | -3.70% | 5.92% | -3.70% | 7.76% |
| LB158623005= | 3/23/2027 | 6.75 | 69.051 | 6.75 | 69.1 | 6.75 | 69.149 | 6.5 | 70.42 | -3.70% | 1.84% | -3.70% | 1.98% |

Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|-------|--------|
| Bank Audi S.A.L/16-10-2023 | 42.75 | 97.36 | 105.02 |

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 |
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Domestic and International Currencies

| | Last |
|------|--------|
| LBP= | 1505.7 |
| EUR= | 1.001 |
| GBP= | 1.1518 |
| CHF= | 0.9728 |
| JPY= | 143.69 |
| AUD= | 0.6738 |
| CAD= | 1.3119 |
| XAU= | 1721.3 |
| XAG= | 1860 |



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



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