



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Thursday, October 20, 2022

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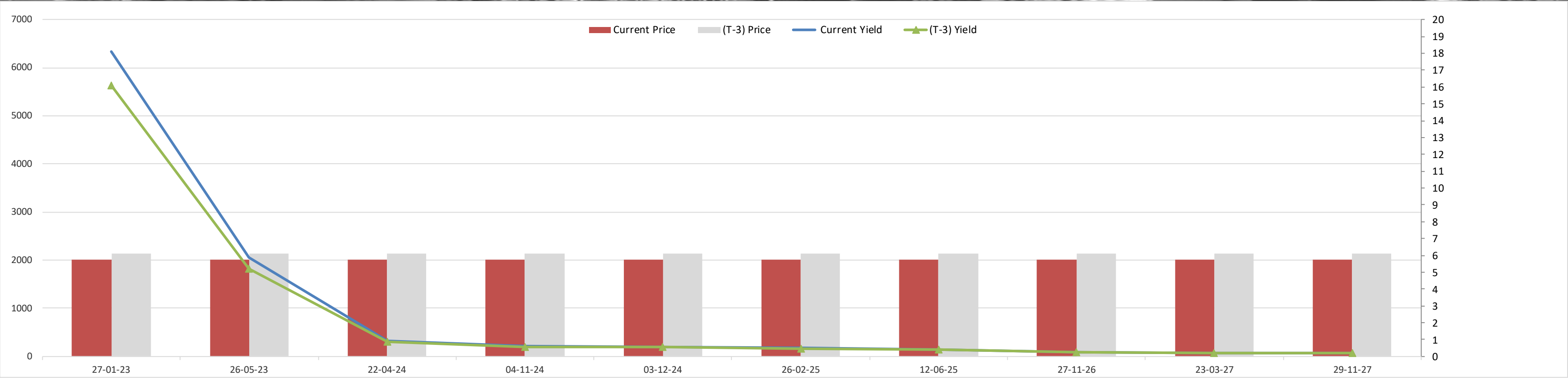
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

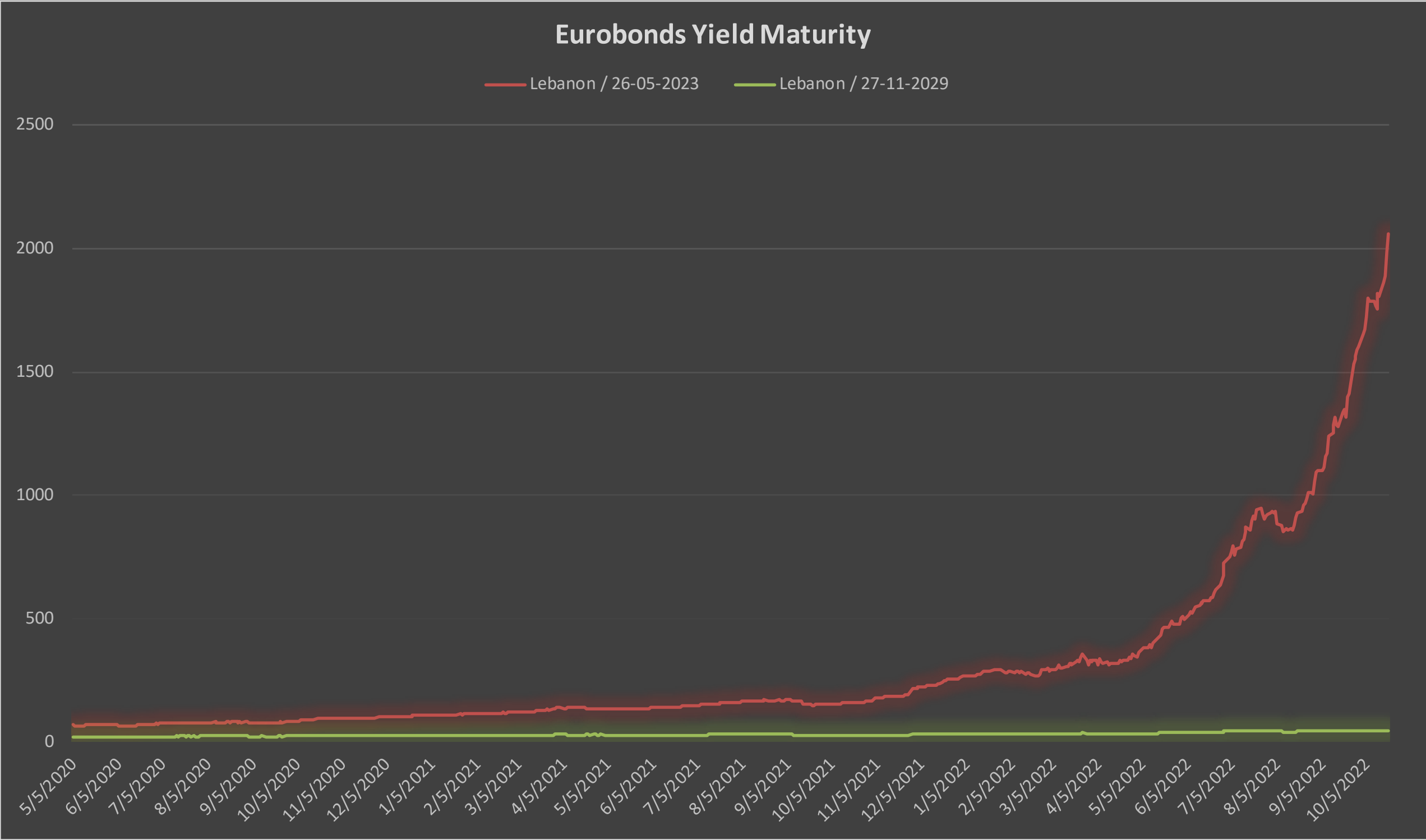
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	10/17/2022		10/18/2022		10/19/2022		10/20/2022		Daily % Change		Weekly % Change	
			Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Price	Yield	Price	Yield
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	6.125	5630.154	6	5814.433	6	5875	5.75	6345.021	-4.17%	8.00%	-6.12%	12.70%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	6.125	1828.23	6	1885.63	6	1908.498	5.75	2060.176	-4.17%	7.95%	-6.12%	12.69%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	6.125	304.771	6	309.108	6	309.988	5.75	320.009	-4.17%	3.23%	-6.12%	5.00%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	6.125	196.338	6	198.718	6	199.094	5.75	204.45	-4.17%	2.69%	-6.12%	4.13%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	6.125	186.18	6	188.398	6	188.737	5.75	193.713	-4.17%	2.64%	-6.12%	4.05%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	6.125	162.066	6	163.913	6	164.171	5.75	168.285	-4.17%	2.51%	-6.12%	3.84%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	6.125	138.936	6	140.449	6	140.639	5.75	143.982	-4.17%	2.38%	-6.12%	3.63%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	6.125	81.024	6	81.796	6	81.862	5.75	83.529	-4.17%	2.04%	-6.12%	3.09%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	6.125	74.154	6	74.848	6	74.902	5.75	76.397	-4.17%	2.00%	-6.12%	3.02%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	6.125	62.835	6	63.405	6	63.444	5.75	64.666	-4.17%	1.93%	-6.12%	2.91%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	6.125	52.031	6	52.488	6	52.516	5.75	53.491	-4.17%	1.86%	-6.12%	2.81%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	6.125	58.781	6	59.308	6	59.343	5.75	60.47	-4.17%	1.90%	-6.12%	2.87%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	6.125	47.125	6	47.533	6	47.555	5.75	48.424	-4.17%	1.83%	-6.12%	2.76%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	6.125	43.432	6	43.805	6	43.824	5.75	44.613	-4.17%	1.80%	-6.12%	2.72%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	6.125	41.829	6	42.186	6	42.203	5.75	42.96	-4.17%	1.79%	-6.12%	2.70%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	6.125	35.671	6	35.97	6	35.983	5.75	36.613	-4.17%	1.75%	-6.12%	2.64%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	6.125	33.225	6	33.5	6	33.512	5.75	34.093	-4.17%	1.73%	-6.12%	2.61%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	5.913	32.363	5.892	32.417	5.92	32.369	5.89	32.463	-0.51%	0.29%	-0.39%	0.31%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	6.125	28.224	6	28.455	6	28.463	5.75	28.948	-4.17%	1.70%	-6.12%	2.57%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	6.125	25.637	6	25.845	6	25.851	5.75	26.287	-4.17%	1.69%	-6.12%	2.54%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	6.125	22.613	6	22.794	6	22.799	5.75	23.179	-4.17%	1.67%	-6.12%	2.50%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	6.125	23.106	6	23.292	6	23.297	5.75	23.686	-4.17%	1.67%	-6.12%	2.51%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	6.125	20.325	6	20.486	6	20.49	5.75	20.829	-4.17%	1.65%	-6.12%	2.48%
Average of Prices & Yields			6.12	396.92	6.00	408	6.00	411.94	5.76	440.71	-4.01%	2.46%	-5.87%	3.79%



Lebanon Eurobonds



		10/17/2022		10/18/2022		10/19/2022		10/20/2022		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	6.125	1828.23	6	1885.63	6	1908.498	5.75	2060.176	-4.17%	7.95%	-6.12%	12.69%
LB158623005=	3/23/2027	6.125	74.154	6	74.848	6	74.902	5.75	76.397	-4.17%	2.00%	-6.12%	3.02%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	42.50	109.73	119.69

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=	1504.9
EUR=	0.9804
GBP=	1.1216
CHF=	1.0035
JPY=	149.77
AUD=	0.6305
CAD=	1.3715
XAU=	1637.12
XAG=	1868



Thank you

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