



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Friday, October 21, 2022*



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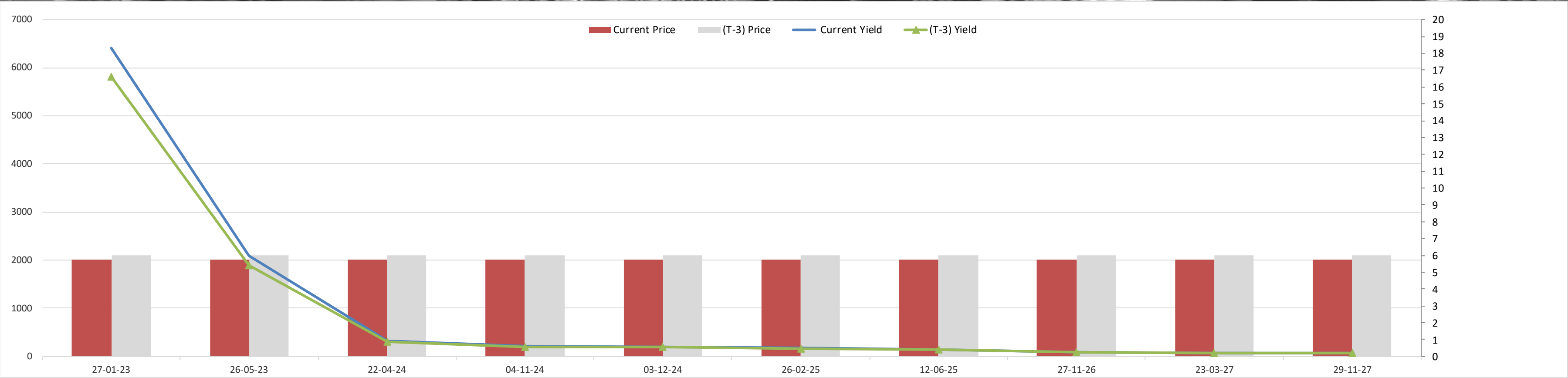
Lebanese Private Sector Eurobonds

Domestic and International Currencies

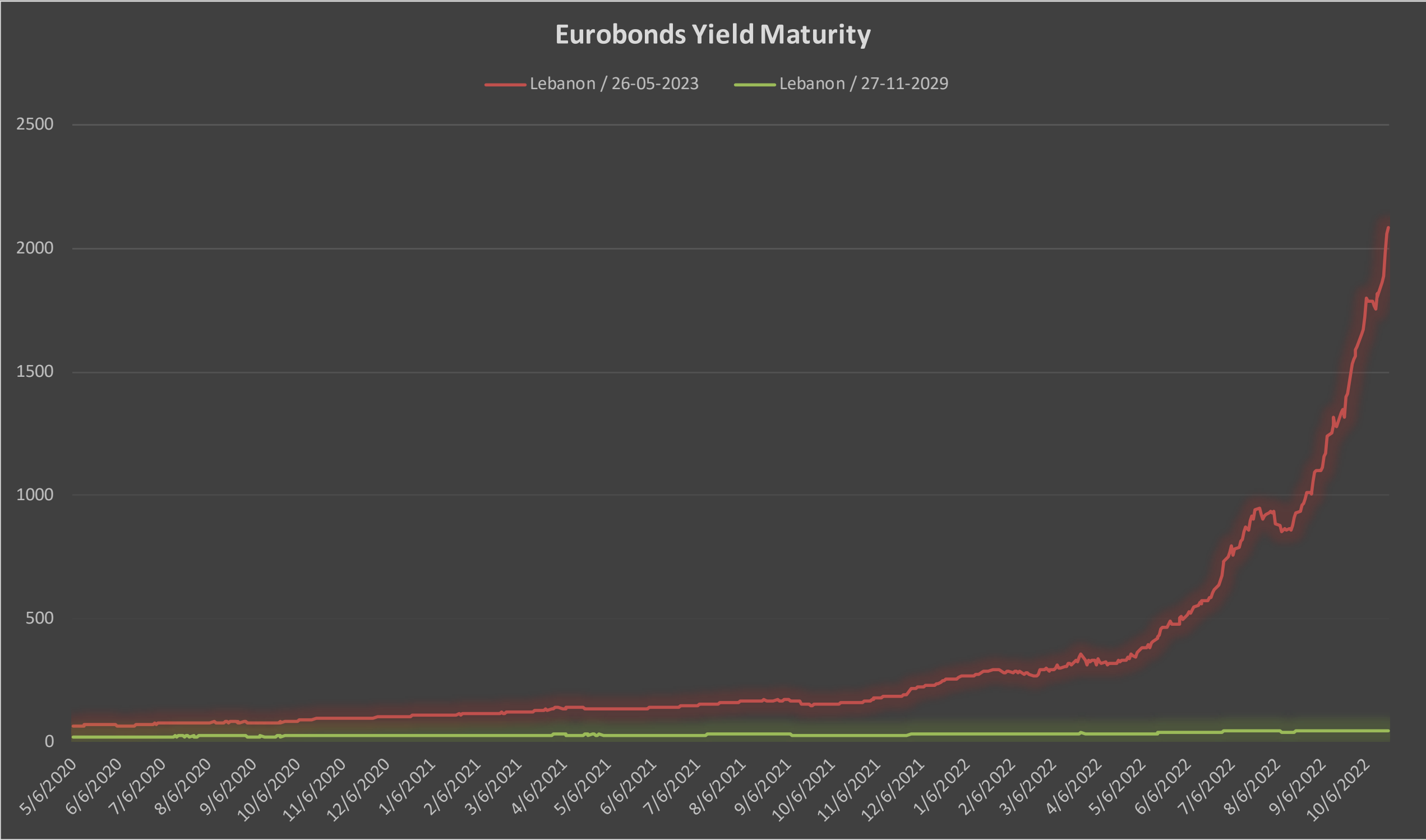


# Lebanon Eurobonds

Reuters Ticker		Maturity	10/18/2022		10/19/2022		10/20/2022		10/21/2022		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	5814.433	6	5875	5.75	6345.021	5.75	6413.989	0.00%	1.09%	-4.17%	10.31%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	6	1885.63	6	1908.498	5.75	2060.176	5.75	2086.3	0.00%	1.27%	-4.17%	10.64%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	6	309.108	6	309.988	5.75	320.009	5.75	320.935	0.00%	0.29%	-4.17%	3.83%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	6	198.718	6	199.094	5.75	204.45	5.75	204.841	0.00%	0.19%	-4.17%	3.08%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	6	188.398	6	188.737	5.75	193.713	5.75	194.065	0.00%	0.18%	-4.17%	3.01%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	6	163.913	6	164.171	5.75	168.285	5.75	168.553	0.00%	0.16%	-4.17%	2.83%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	6	140.449	6	140.639	5.75	143.982	5.75	144.179	0.00%	0.14%	-4.17%	2.66%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	6	81.796	6	81.862	5.75	83.529	5.75	83.597	0.00%	0.08%	-4.17%	2.20%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	6	74.848	6	74.902	5.75	76.397	5.75	76.453	0.00%	0.07%	-4.17%	2.14%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	6	63.405	6	63.444	5.75	64.666	5.75	64.706	0.00%	0.06%	-4.17%	2.05%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	6	52.488	6	52.516	5.75	53.491	5.75	53.519	0.00%	0.05%	-4.17%	1.96%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	6	59.308	6	59.343	5.75	60.47	5.75	60.505	0.00%	0.06%	-4.17%	2.02%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	6	47.533	6	47.555	5.75	48.424	5.75	48.446	0.00%	0.05%	-4.17%	1.92%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	6	43.805	6	43.824	5.75	44.613	5.75	44.632	0.00%	0.04%	-4.17%	1.89%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	6	42.186	6	42.203	5.75	42.96	5.75	42.978	0.00%	0.04%	-4.17%	1.88%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	6	35.97	6	35.983	5.75	36.613	5.75	36.626	0.00%	0.04%	-4.17%	1.82%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	6	33.5	6	33.512	5.75	34.093	5.75	34.104	0.00%	0.03%	-4.17%	1.80%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	5.892	32.417	5.92	32.369	5.89	32.463	5.89	32.473	0.00%	0.03%	-0.03%	0.17%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	6	28.455	6	28.463	5.75	28.948	5.75	28.956	0.00%	0.03%	-4.17%	1.76%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	6	25.845	6	25.851	5.75	26.287	5.75	26.294	0.00%	0.03%	-4.17%	1.74%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	6	22.794	6	22.799	5.75	23.179	5.75	23.184	0.00%	0.02%	-4.17%	1.71%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	6	23.292	6	23.297	5.75	23.686	5.75	23.691	0.00%	0.02%	-4.17%	1.71%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	6	20.486	6	20.49	5.75	20.829	5.75	20.833	0.00%	0.02%	-4.17%	1.69%
Average of Prices & Yields			6.00	408.21	6.00	412	5.76	440.71	5.76	444.95	0.00%	0.17%	-3.99%	2.82%



# Lebanon Eurobonds



		10/18/2022		10/19/2022		10/20/2022		10/21/2022		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	1885.63	6	1908.498	5.75	2060.176	5.75	2086.3	0.00%	1.27%	-4.17%	10.64%
LB158623005=	3/23/2027	6	74.848	6	74.902	5.75	76.397	5.75	76.453	0.00%	0.07%	-4.17%	2.14%



# Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	42.50	110.03	119.95

# 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=	0.9738
GBP=	1.1101
CHF=	1.0117
JPY=	151.2
AUD=	0.6247
CAD=	1.3824
XAU=	1624.36
XAG=	1835.25



Thank you

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