



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Tuesday, October 25, 2022*



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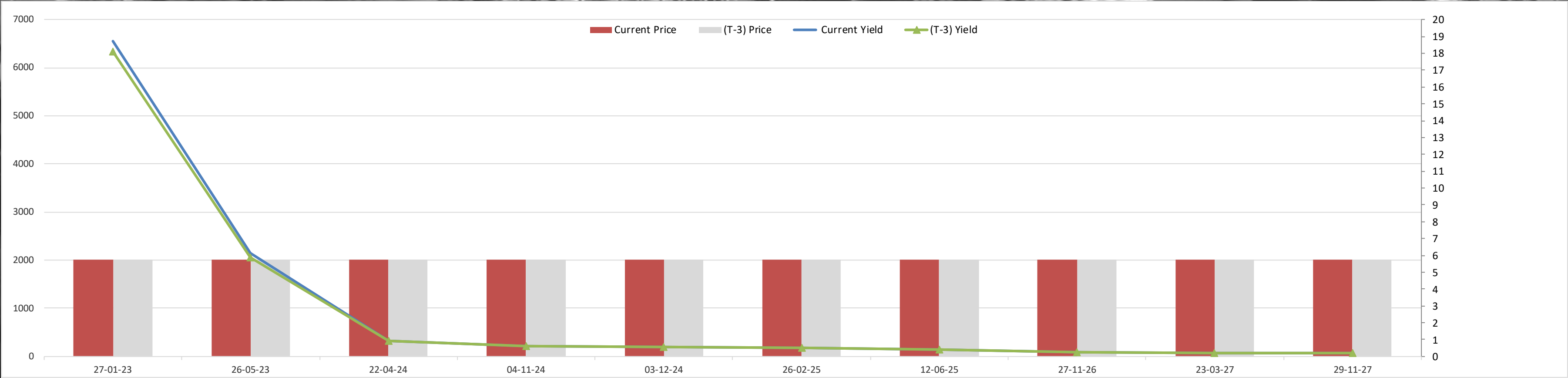
Lebanese Private Sector Eurobonds

Domestic and International Currencies

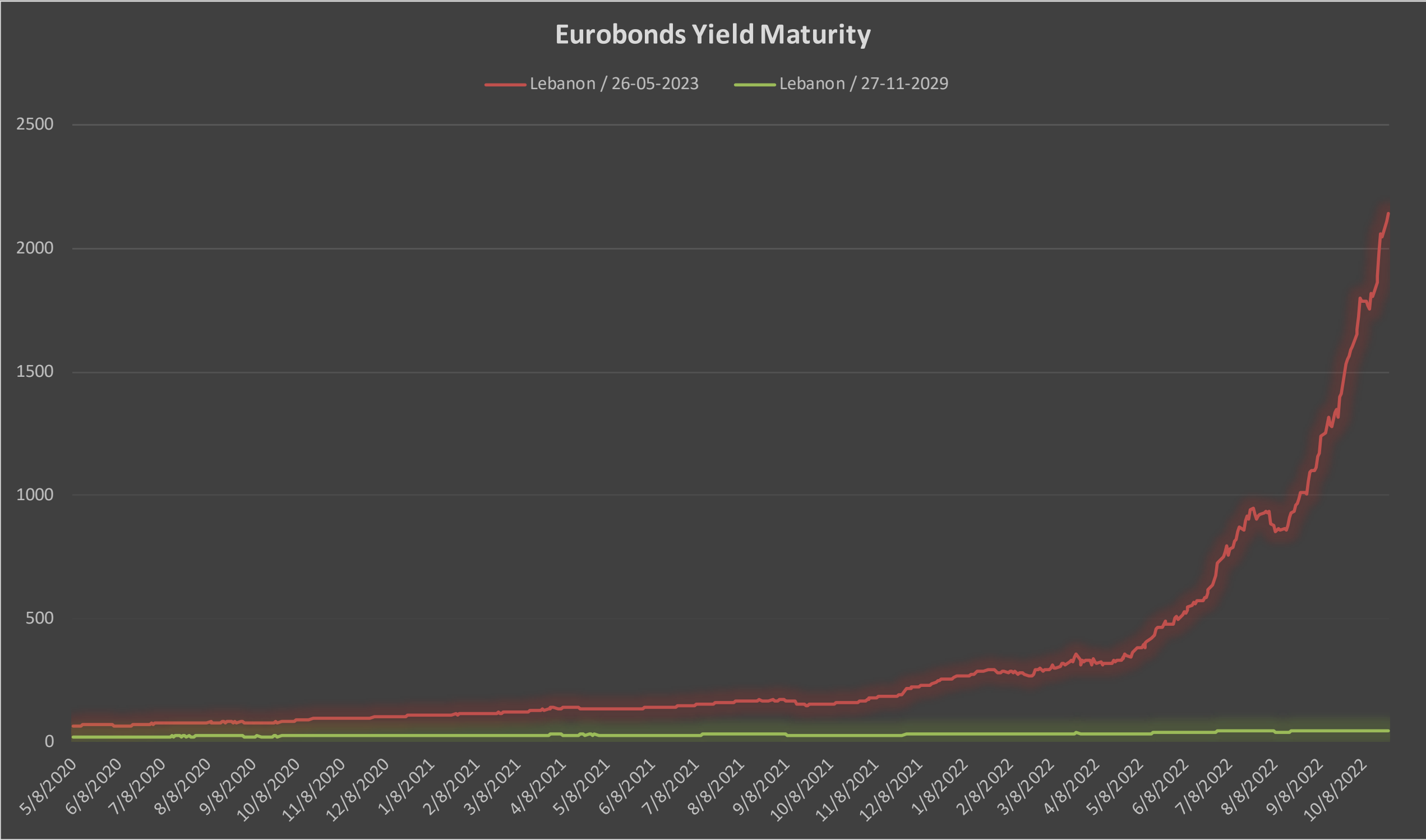


# Lebanon Eurobonds

| Reuters Ticker             |                      | Maturity                     | 10/20/2022    |               | 10/21/2022    |               | 10/24/2022    |               | 10/25/2022    |               | 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     | 5.75          | 6345.021      | 5.75          | 6413.989      | 5.875         | 6338.087      | 5.75          | 6556.521      | -2.13%         | 3.45% | 0.00%           | 3.33% |
| LB141987968=               | Lebanon / 26-05-2023 | Friday, May 26, 2023         | 5.75          | 2060.176      | 5.75          | 2086.3        | 5.875         | 2070.733      | 5.75          | 2140.231      | -2.13%         | 3.36% | 0.00%           | 3.89% |
| LB139634756=               | Lebanon / 22-04-2024 | Monday, April 22, 2024       | 5.75          | 320.009       | 5.75          | 320.935       | 5.875         | 318.111       | 5.75          | 322.803       | -2.13%         | 1.47% | 0.00%           | 0.87% |
| LB131364784=               | Lebanon / 04-11-2024 | Monday, November 4, 2024     | 5.75          | 204.45        | 5.75          | 204.841       | 5.875         | 203.085       | 5.75          | 205.628       | -2.13%         | 1.25% | 0.00%           | 0.58% |
| LB047173744=               | Lebanon / 03-12-2024 | Tuesday, December 3, 2024    | 5.75          | 193.713       | 5.75          | 194.065       | 5.875         | 192.406       | 5.75          | 194.773       | -2.13%         | 1.23% | 0.00%           | 0.55% |
| LB119641756=               | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 5.75          | 168.285       | 5.75          | 168.553       | 5.875         | 167.125       | 5.75          | 169.09        | -2.13%         | 1.18% | 0.00%           | 0.48% |
| LB079315591=               | Lebanon / 12-06-2025 | Thursday, June 12, 2025      | 5.75          | 143.982       | 5.75          | 144.179       | 5.875         | 142.971       | 5.75          | 144.575       | -2.13%         | 1.12% | 0.00%           | 0.41% |
| LB070782065=               | Lebanon / 27-11-2026 | Friday, November 27, 2026    | 5.75          | 83.529        | 5.75          | 83.597        | 5.875         | 82.918        | 5.75          | 83.731        | -2.13%         | 0.98% | 0.00%           | 0.24% |
| LB158623005=               | Lebanon / 23-03-2027 | Tuesday, March 23, 2027      | 5.75          | 76.397        | 5.75          | 76.453        | 5.875         | 75.836        | 5.75          | 76.566        | -2.13%         | 0.96% | 0.00%           | 0.22% |
| LB085936689=               | Lebanon / 29-11-2027 | Monday, November 29, 2027    | 5.75          | 64.666        | 5.75          | 64.706        | 5.875         | 64.188        | 5.75          | 64.787        | -2.13%         | 0.93% | 0.00%           | 0.19% |
| LB172080332=               | Lebanon / 20-03-2028 | Monday, March 20, 2028       | 5.75          | 53.491        | 5.75          | 53.519        | 5.875         | 53.094        | 5.75          | 53.574        | -2.13%         | 0.90% | 0.00%           | 0.16% |
| LB131367597=               | Lebanon / 03-11-2028 | Friday, November 3, 2028     | 5.75          | 60.47         | 5.75          | 60.505        | 5.875         | 60.022        | 5.75          | 60.576        | -2.13%         | 0.92% | 0.00%           | 0.18% |
| LB141987976=               | Lebanon / 25-05-2029 | Friday, May 25, 2029         | 5.75          | 48.424        | 5.75          | 48.446        | 5.875         | 48.063        | 5.75          | 48.492        | -2.13%         | 0.89% | 0.00%           | 0.14% |
| LB208390864=               | Lebanon / 27-11-2029 | Tuesday, November 27, 2029   | 5.75          | 44.613        | 5.75          | 44.632        | 5.875         | 44.281        | 5.75          | 44.671        | -2.13%         | 0.88% | 0.00%           | 0.13% |
| LB119641985=               | Lebanon / 26-02-2030 | Saturday, January 0, 1900    | 5.75          | 42.96         | 5.75          | 42.978        | 5.875         | 42.639        | 5.75          | 43.013        | -2.13%         | 0.88% | 0.00%           | 0.12% |
| LB139634772=               | Lebanon / 22-04-2031 | Tuesday, April 22, 2031      | 5.75          | 36.613        | 5.75          | 36.626        | 5.875         | 36.339        | 5.75          | 36.652        | -2.13%         | 0.86% | 0.00%           | 0.11% |
| LB172080553=               | Lebanon / 20-11-2031 | Thursday, November 20, 2031  | 5.75          | 34.093        | 5.75          | 34.104        | 5.875         | 33.838        | 5.75          | 34.127        | -2.13%         | 0.85% | 0.00%           | 0.10% |
| LB158623048=               | Lebanon / 23-03-2032 | Tuesday, March 23, 2032      | 5.89          | 32.463        | 5.89          | 32.473        | 5.89          | 32.483        | 5.84          | 32.599        | -0.85%         | 0.36% | -0.85%          | 0.42% |
| LB182423823=               | Lebanon / 17-05-2033 | Tuesday, May 17, 2033        | 5.75          | 28.948        | 5.75          | 28.956        | 5.875         | 28.731        | 5.75          | 28.972        | -2.13%         | 0.84% | 0.00%           | 0.08% |
| LB182423807=               | Lebanon / 17-05-2034 | Wednesday, May 17, 2034      | 5.75          | 26.287        | 5.75          | 26.294        | 5.875         | 26.09         | 5.75          | 26.307        | -2.13%         | 0.83% | 0.00%           | 0.08% |
| LB131365462=               | Lebanon / 02-11-2035 | Friday, November 2, 2035     | 5.75          | 23.179        | 5.75          | 23.184        | 5.875         | 23.005        | 5.75          | 23.195        | -2.13%         | 0.83% | 0.00%           | 0.07% |
| LB208390813=               | Lebanon / 27-07-2035 | Friday, July 27, 2035        | 5.75          | 23.686        | 5.75          | 23.691        | 5.875         | 23.508        | 5.75          | 23.702        | -2.13%         | 0.83% | 0.00%           | 0.07% |
| LB158623030=               | Lebanon / 23-03-2037 | Monday, March 23, 2037       | 5.75          | 20.829        | 5.75          | 20.833        | 5.875         | 20.672        | 5.75          | 20.841        | -2.13%         | 0.82% | 0.00%           | 0.06% |
| Average of Prices & Yields |                      |                              | 5.76          | 440.71        | 5.76          | 445           | 5.88          | 440.36        | 5.75          | 453.71        | -2.07%         | 1.16% | -0.04%          | 0.54% |



# Lebanon Eurobonds



|                |           | 10/20/2022    |               | 10/21/2022    |               | 10/24/2022    |               | 10/25/2022    |               | 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          | 2060.176      | 5.75          | 2086.3        | 5.875         | 2070.733      | 5.75          | 2140.231      | -2.13%         | 3.36% | 0.00%           | 3.89% |
| LB158623005=   | 3/23/2027 | 5.75          | 76.397        | 5.75          | 76.453        | 5.875         | 75.836        | 5.75          | 76.566        | -2.13%         | 0.96% | 0.00%           | 0.22% |



# Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield  | Spread |
|-----------------------------------|-------|--------|--------|
| Bank Audi S.A.L/16-10-2023        | 42.50 | 110.66 | 120.68 |

# 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= | 0.9861 |
| GBP= | 1.1321 |
| CHF= | 1.0023 |
| JPY= | 148.91 |
| AUD= | 0.6311 |
| CAD= | 1.3733 |
| XAU= | 1641.8 |
| XAG= | 1888   |





Thank you

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