



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Friday, October 7, 2022

CAPITAL MARKETS AUTHORITY



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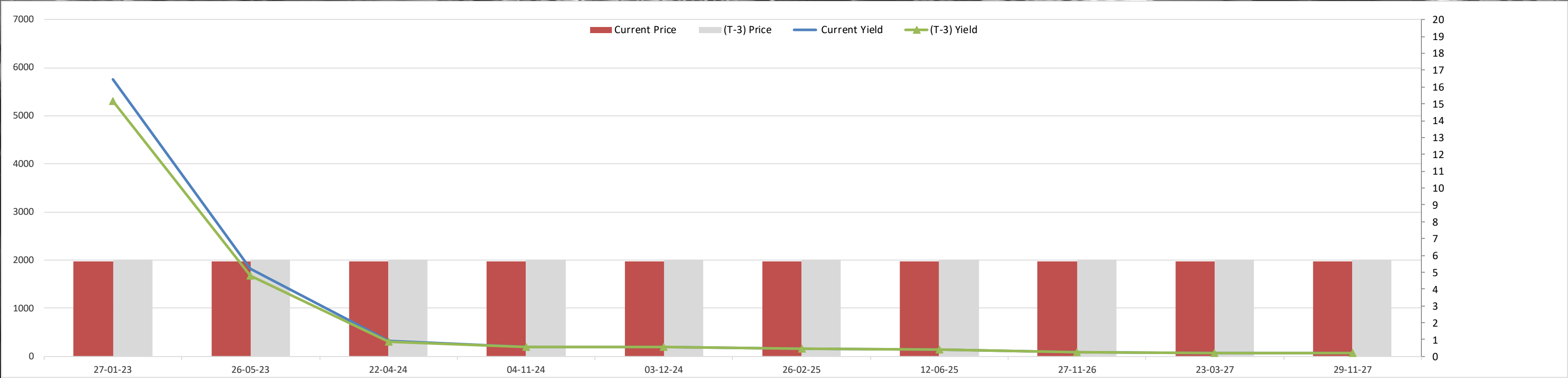
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

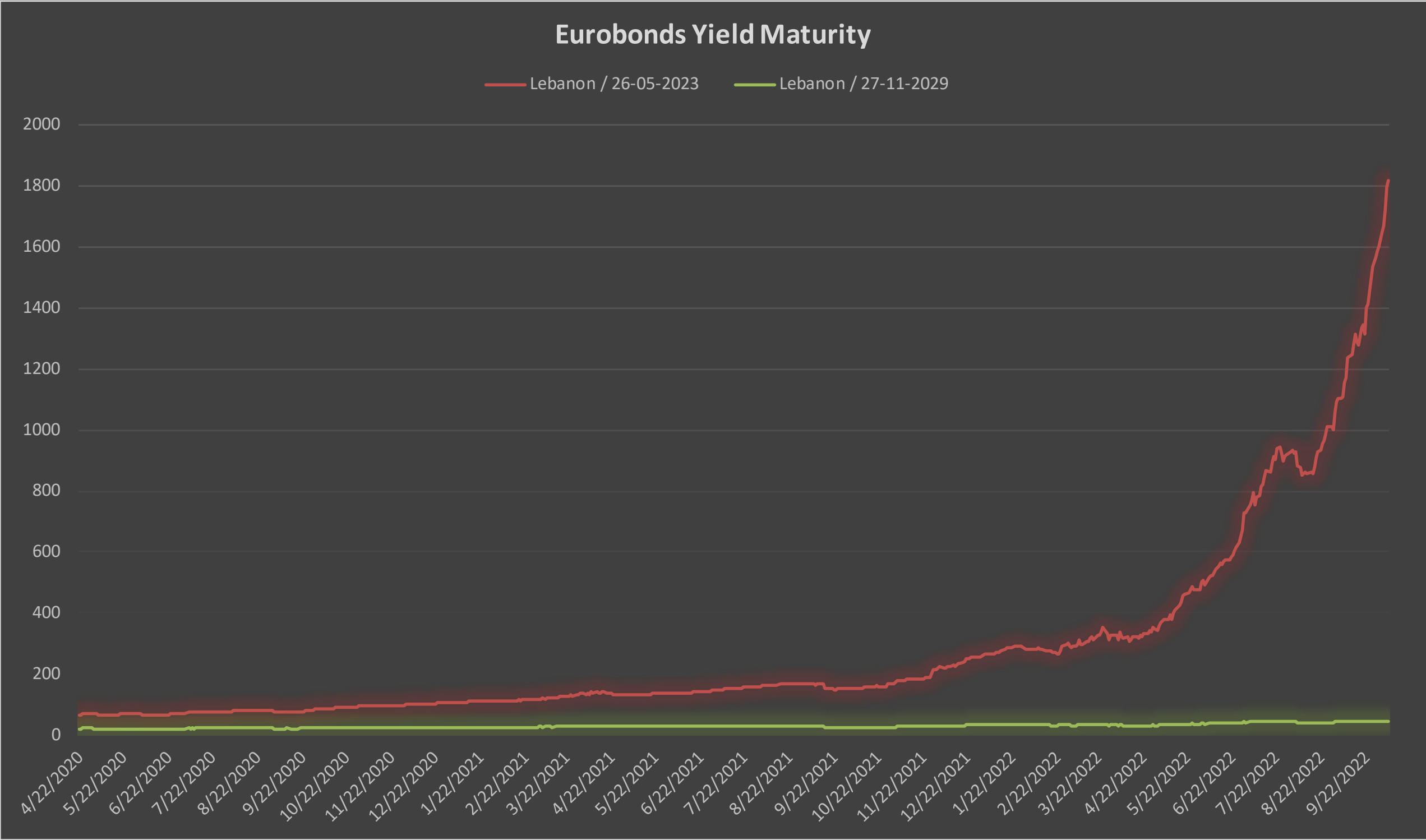
Domestic and International Currencies

Lebanon Eurobonds

| Reuters Ticker | | Maturity | 10/4/2022 | | 10/5/2022 | | 10/6/2022 | | 10/7/2022 | | 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 | 5316.099 | 5.75 | 5364.427 | 5.625 | 5698.113 | 5.625 | 5752.381 | 0.00% | 0.95% | -2.17% | 8.21% |
| LB141987968= | Lebanon / 26-05-2023 | Friday, May 26, 2023 | 5.75 | 1669.497 | 5.75 | 1687.833 | 5.625 | 1799.549 | 5.625 | 1820.207 | 0.00% | 1.15% | -2.17% | 9.03% |
| LB139634756= | Lebanon / 22-04-2024 | Monday, April 22, 2024 | 5.75 | 304.169 | 5.75 | 305.01 | 5.625 | 312.081 | 5.625 | 312.957 | 0.00% | 0.28% | -2.17% | 2.89% |
| LB131364784= | Lebanon / 04-11-2024 | Monday, November 4, 2024 | 5.75 | 197.654 | 5.75 | 198.02 | 5.625 | 201.63 | 5.625 | 202.008 | 0.00% | 0.19% | -2.17% | 2.20% |
| LB047173744= | Lebanon / 03-12-2024 | Tuesday, December 3, 2024 | 5.75 | 187.584 | 5.75 | 187.914 | 5.625 | 191.248 | 5.625 | 191.589 | 0.00% | 0.18% | -2.17% | 2.14% |
| LB119641756= | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 5.75 | 163.609 | 5.75 | 163.862 | 5.625 | 166.574 | 5.625 | 166.835 | 0.00% | 0.16% | -2.17% | 1.97% |
| LB079315591= | Lebanon / 12-06-2025 | Thursday, June 12, 2025 | 5.75 | 140.524 | 5.75 | 140.712 | 5.625 | 142.877 | 5.625 | 143.069 | 0.00% | 0.13% | -2.17% | 1.81% |
| LB070782065= | Lebanon / 27-11-2026 | Friday, November 27, 2026 | 5.75 | 82.337 | 5.75 | 82.403 | 5.625 | 83.419 | 5.625 | 83.485 | 0.00% | 0.08% | -2.17% | 1.39% |
| LB158623005= | Lebanon / 23-03-2027 | Tuesday, March 23, 2027 | 5.75 | 75.397 | 5.75 | 75.452 | 5.625 | 76.354 | 5.625 | 76.41 | 0.00% | 0.07% | -2.17% | 1.34% |
| LB085936689= | Lebanon / 29-11-2027 | Monday, November 29, 2027 | 5.75 | 63.946 | 5.75 | 63.986 | 5.625 | 64.711 | 5.625 | 64.751 | 0.00% | 0.06% | -2.17% | 1.26% |
| LB172080332= | Lebanon / 20-03-2028 | Monday, March 20, 2028 | 5.75 | 52.997 | 5.75 | 53.024 | 5.625 | 60.539 | 5.625 | 60.575 | 0.00% | 0.06% | -2.17% | 14.30% |
| LB131367597= | Lebanon / 03-11-2028 | Friday, November 3, 2028 | 5.75 | 59.84 | 5.75 | 59.875 | 5.625 | 53.592 | 5.625 | 53.62 | 0.00% | 0.05% | -2.17% | -10.39% |
| LB141987976= | Lebanon / 25-05-2029 | Friday, May 25, 2029 | 5.75 | 48.018 | 5.75 | 48.04 | 5.625 | 48.542 | 5.625 | 48.565 | 0.00% | 0.05% | -2.17% | 1.14% |
| LB208390864= | Lebanon / 27-11-2029 | Tuesday, November 27, 2029 | 5.75 | 44.269 | 5.75 | 44.288 | 5.625 | 44.741 | 5.625 | 44.76 | 0.00% | 0.04% | -2.17% | 1.11% |
| LB119641985= | Lebanon / 26-02-2030 | Saturday, January 0, 1900 | 5.75 | 42.64 | 5.75 | 42.658 | 5.625 | 43.09 | 5.625 | 43.108 | 0.00% | 0.04% | -2.17% | 1.10% |
| LB139634772= | Lebanon / 22-04-2031 | Tuesday, April 22, 2031 | 5.75 | 36.38 | 5.75 | 36.393 | 5.625 | 36.749 | 5.625 | 36.762 | 0.00% | 0.04% | -2.17% | 1.05% |
| LB172080553= | Lebanon / 20-11-2031 | Thursday, November 20, 2031 | 5.75 | 33.891 | 5.75 | 33.903 | 5.625 | 34.23 | 5.625 | 34.241 | 0.00% | 0.03% | -2.17% | 1.03% |
| LB158623048= | Lebanon / 23-03-2032 | Tuesday, March 23, 2032 | 5.778 | 32.514 | 5.72 | 32.648 | 5.72 | 32.689 | 5.757 | 32.62 | 0.65% | -0.21% | -0.36% | 0.33% |
| LB182423823= | Lebanon / 17-05-2033 | Tuesday, May 17, 2033 | 5.75 | 28.802 | 5.75 | 28.81 | 5.625 | 29.072 | 5.625 | 29.08 | 0.00% | 0.03% | -2.17% | 0.97% |
| LB182423807= | Lebanon / 17-05-2034 | Wednesday, May 17, 2034 | 5.75 | 26.167 | 5.75 | 26.173 | 5.625 | 26.414 | 5.625 | 26.421 | 0.00% | 0.03% | -2.17% | 0.97% |
| LB131365462= | Lebanon / 02-11-2035 | Friday, November 2, 2035 | 5.75 | 23.086 | 5.75 | 23.091 | 5.625 | 23.807 | 5.625 | 23.813 | 0.00% | 0.03% | -2.17% | 3.15% |
| LB208390813= | Lebanon / 27-07-2035 | Friday, July 27, 2035 | 5.75 | 23.588 | 5.75 | 23.594 | 5.625 | 23.299 | 5.625 | 23.305 | 0.00% | 0.03% | -2.17% | -1.20% |
| LB158623030= | Lebanon / 23-03-2037 | Monday, March 23, 2037 | 5.75 | 20.753 | 5.75 | 20.757 | 5.625 | 20.942 | 5.625 | 20.946 | 0.00% | 0.02% | -2.17% | 0.93% |
| Average of Prices & Yields | | | 5.75 | 24948.36 | 5.75 | 380 | 5.63 | 400.62 | 5.63 | 403.98 | 0.03% | 0.15% | -2.10% | 2.03% |



Lebanon Eurobonds



| | | 10/4/2022 | | 10/5/2022 | | 10/6/2022 | | 10/7/2022 | | 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 | 1669.497 | 5.75 | 1687.833 | 5.625 | 1799.549 | 5.625 | 1820.207 | 0.00% | 1.15% | -2.17% | 9.03% |
| LB158623005= | 3/23/2027 | 5.75 | 75.397 | 5.75 | 75.452 | 5.625 | 76.354 | 5.625 | 76.41 | 0.00% | 0.07% | -2.17% | 1.34% |

Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|--------|--------|
| Bank Audi S.A.L/16-10-2023 | 42.75 | 105.37 | 114.90 |

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= | 0.98 |
| GBP= | 1.1202 |
| CHF= | 0.9906 |
| JPY= | 144.89 |
| AUD= | 0.6422 |
| CAD= | 1.3707 |
| XAU= | 1707.6 |
| XAG= | 2062.26 |



Thank you

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