



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Thursday, October 13, 2022

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

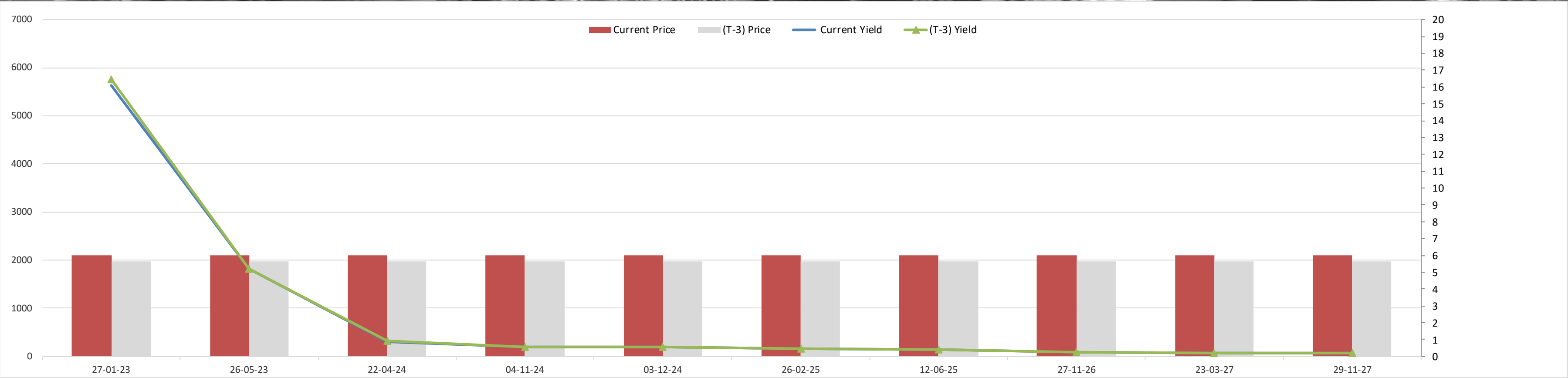
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

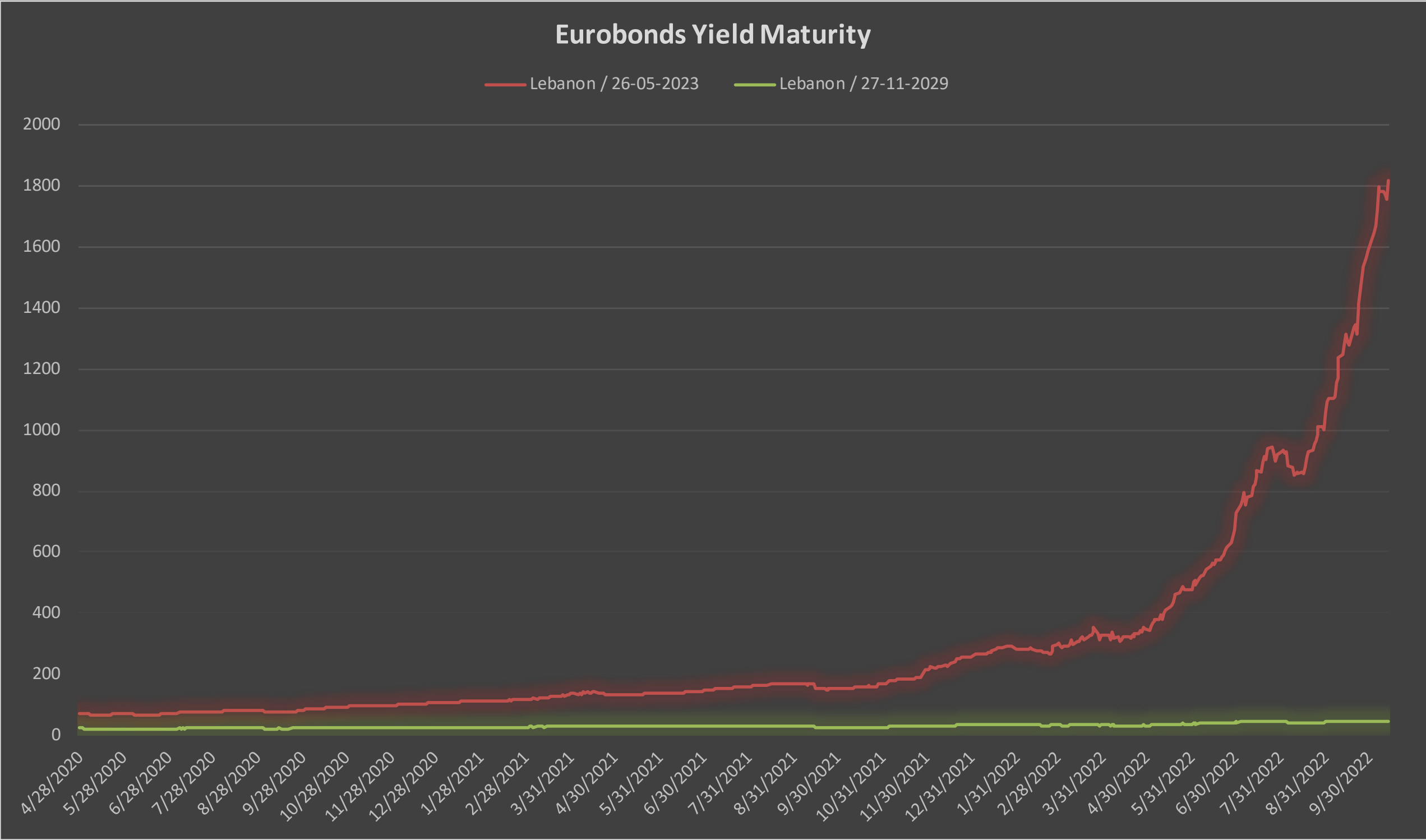
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	10/7/2022		10/11/2022		10/12/2022		10/13/2022		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	5.625	5752.381	5.75	5673.913	5.875	5599.669	6	5640	2.13%	0.72%	6.67%	-1.95%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	5.625	1820.207	5.75	1805.372	5.875	1791.277	6	1819.711	2.13%	1.59%	6.67%	-0.03%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	5.625	312.957	5.75	310.148	5.875	307.423	6	306.496	2.13%	-0.30%	6.67%	-2.06%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	5.625	202.008	5.75	200.244	5.875	198.159	6	197.6	2.13%	-0.28%	6.67%	-2.18%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	5.625	191.589	5.75	189.922	5.875	188.301	6	187.39	2.13%	-0.48%	6.67%	-2.19%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	5.625	166.835	5.75	165.397	5.875	163.998	6	163.144	2.13%	-0.52%	6.67%	-2.21%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	5.625	143.069	5.75	141.849	5.875	140.661	6	139.88	2.13%	-0.56%	6.67%	-2.23%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	5.625	83.485	5.75	82.797	5.875	82.126	6	81.6	2.13%	-0.64%	6.67%	-2.26%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	5.625	76.41	5.75	75.783	5.875	75.171	6	74.683	2.13%	-0.65%	6.67%	-2.26%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	5.625	64.751	5.75	64.224	5.875	63.71	6	63.287	2.13%	-0.66%	6.67%	-2.26%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	5.625	60.575	5.75	53.188	5.875	52.766	6	52.407	2.13%	-0.68%	6.67%	-13.48%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	5.625	53.62	5.75	60.083	5.875	59.604	6	59.205	2.13%	-0.67%	6.67%	10.42%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	5.625	48.565	5.75	48.175	5.875	47.794	6	47.466	2.13%	-0.69%	6.67%	-2.26%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	5.625	44.76	5.75	44.402	5.875	44.052	6	43.748	2.13%	-0.69%	6.67%	-2.26%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	5.625	43.108	5.75	42.764	5.875	42.427	6	42.133	2.13%	-0.69%	6.67%	-2.26%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	5.625	36.762	5.75	36.47	5.875	36.185	6	35.932	2.13%	-0.70%	6.67%	-2.26%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	5.625	34.241	5.75	33.97	5.875	33.704	6	33.467	2.13%	-0.70%	6.67%	-2.26%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	5.757	32.62	5.85	32.433	5.81	32.528	5.89	32.39	1.38%	-0.42%	2.31%	-0.71%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	5.625	29.08	5.75	28.858	5.875	28.634	6	28.431	2.13%	-0.71%	6.67%	-2.23%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	5.625	26.421	5.75	26.213	5.875	26.01	6	25.825	2.13%	-0.71%	6.67%	-2.26%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	5.625	23.813	5.75	23.122	5.875	22.943	6	22.779	2.13%	-0.71%	6.67%	-4.34%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	5.625	23.305	5.75	23.626	5.875	23.444	6	23.276	2.13%	-0.72%	6.67%	-0.12%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	5.625	20.946	5.75	20.782	5.875	20.622	6	20.474	2.13%	-0.72%	6.67%	-2.25%
Average of Prices & Yields			5.63	403.98	5.75	399	5.87	394.84	6.00	397.45	2.10%	-0.46%	6.48%	-2.00%



Lebanon Eurobonds



		10/7/2022		10/11/2022		10/12/2022		10/13/2022		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	5.625	1820.207	5.75	1805.372	5.875	1791.277	6	1819.711	2.13%	1.59%	6.67%	-0.03%
LB158623005=	3/23/2027	5.625	76.41	5.75	75.783	5.875	75.171	6	74.683	2.13%	-0.65%	6.67%	-2.26%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	42.50	107.63	117.75

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=	1505.24
EUR=	0.9735
GBP=	1.117
CHF=	0.9978
JPY=	146.81
AUD=	0.6281
CAD=	1.3809
XAU=	1674.77
XAG=	1916.54



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



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY