

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Tuesday, June 21, 2022

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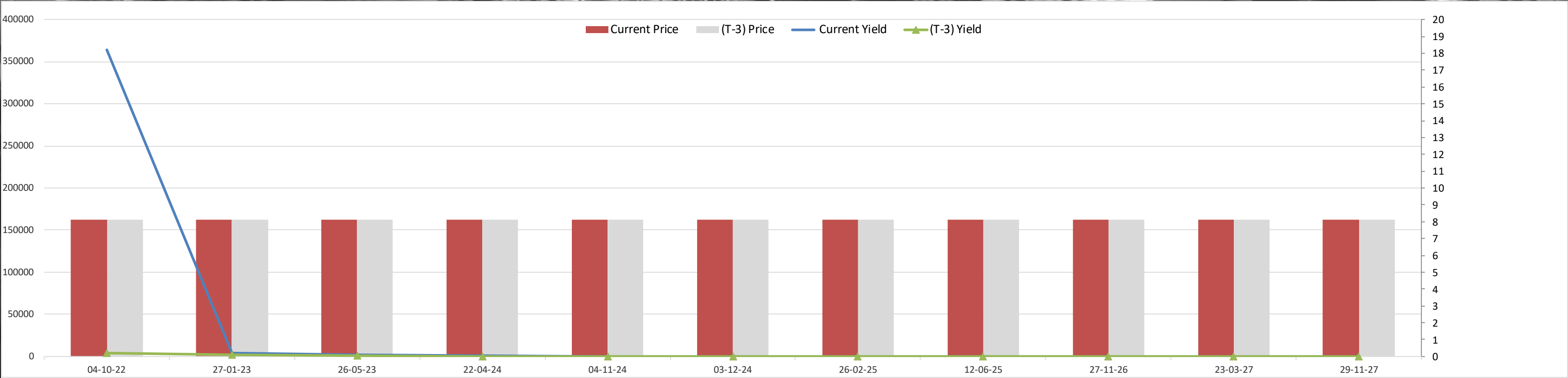
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

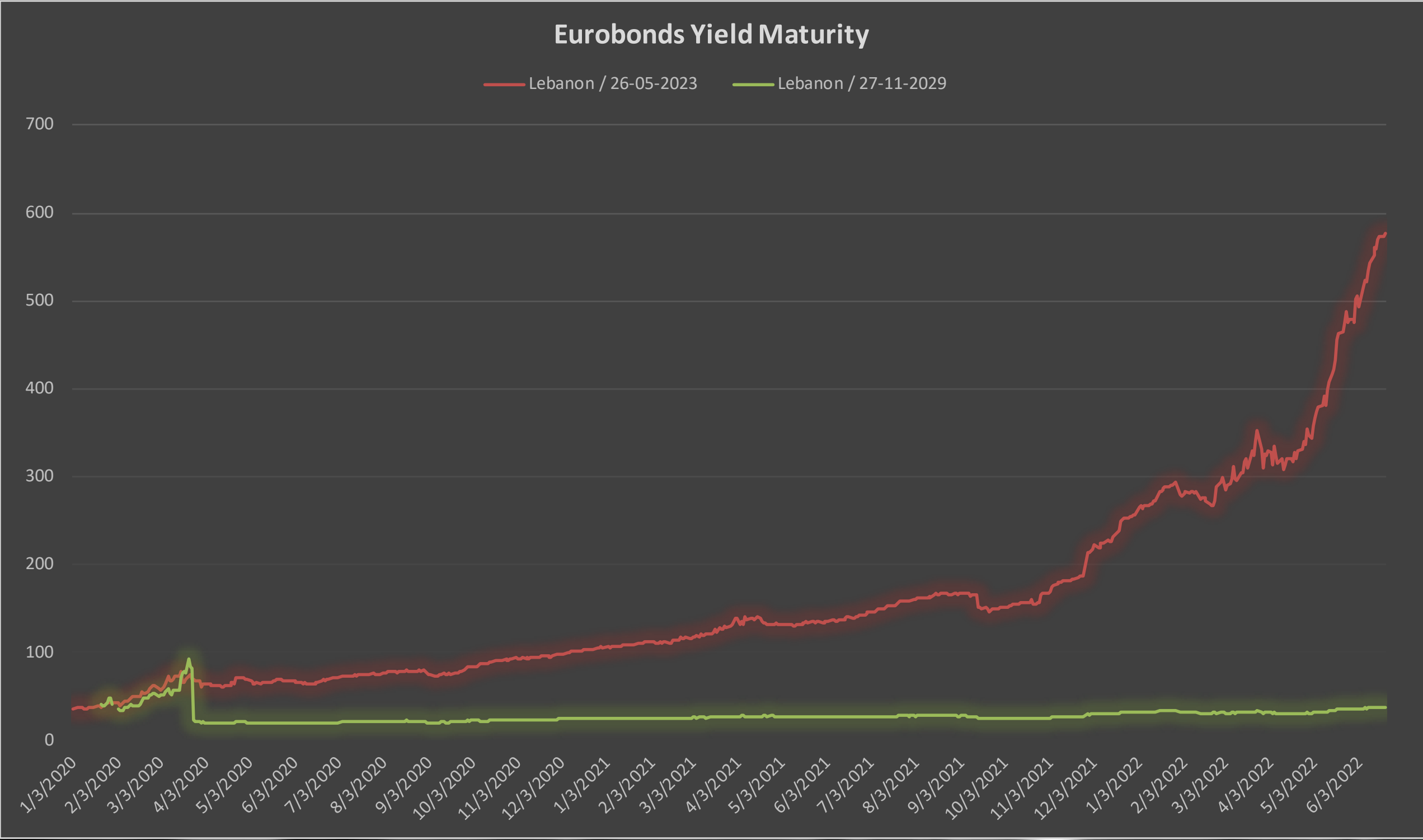
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	6/16/2022		6/17/2022		6/20/2022		6/21/2022		Daily % Change		Weekly % Change	
			Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Price	Yield	Price	Yield
LB055923779=	Lebanon / 04-10-2022	Tuesday, October 4, 2022	8.125	3952.203	8.125	3990.95	8.125	3990.95	8.125	364000	0.00%	9020.64%	0.00%	9110.05%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	8.125	1419.983	8.125	1435.822	8.125	1435.822	8.125	4030.465	0.00%	180.71%	0.00%	183.84%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	8.125	570.542	8.125	573.66	8.125	573.66	8.125	1451.966	0.00%	153.11%	0.00%	154.49%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	8.125	196.188	8.125	196.598	8.125	196.598	8.125	576.81	0.00%	193.40%	0.00%	194.01%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	8.125	139.687	8.125	139.898	8.125	139.898	8.125	197.011	0.00%	40.82%	0.00%	41.04%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	8.125	133.822	8.125	134.016	8.125	134.016	8.125	140.11	0.00%	4.55%	0.00%	4.70%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	8.125	119.432	8.125	119.588	8.125	119.588	8.125	134.211	0.00%	12.23%	0.00%	12.37%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	8.125	104.967	8.125	105.087	8.125	105.087	8.125	119.743	0.00%	13.95%	0.00%	14.08%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	8.125	65.45	8.125	65.497	8.125	65.497	8.125	105.208	0.00%	60.63%	0.00%	60.75%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	8.125	60.406	8.125	60.446	8.125	60.446	8.125	65.544	0.00%	8.43%	0.00%	8.51%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	8.125	51.913	8.125	51.943	8.125	51.943	8.125	60.487	0.00%	16.45%	0.00%	16.52%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	8.125	43.582	8.125	43.603	8.125	43.603	8.125	51.972	0.00%	19.19%	0.00%	19.25%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	8.125	48.813	8.125	48.84	8.125	48.84	8.125	43.624	0.00%	-10.68%	0.00%	-10.63%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	8.125	39.724	8.125	39.741	8.125	39.741	8.125	48.866	0.00%	22.96%	0.00%	23.01%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	8.125	36.788	8.125	36.803	8.125	36.803	8.125	39.759	0.00%	8.03%	0.00%	8.08%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	8.125	35.505	8.125	35.519	8.125	35.519	8.125	36.818	0.00%	3.66%	0.00%	3.70%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	8.125	30.525	8.125	30.536	8.125	30.536	8.125	35.533	0.00%	16.36%	0.00%	16.41%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	8.125	28.524	8.125	28.533	8.125	28.533	8.125	30.546	0.00%	7.05%	0.00%	7.09%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	7.897	27.792	7.936	27.743	7.658	28.16	8.125	28.542	6.10%	1.36%	2.89%	2.70%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	8.125	24.388	8.125	24.395	8.125	24.401	7.74	28.044	-4.74%	14.93%	-4.74%	14.99%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	8.125	22.236	8.125	22.241	8.125	22.241	8.125	24.408	0.00%	9.74%	0.00%	9.77%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	8.125	19.694	8	19.826	8.125	19.698	8.125	22.247	0.00%	12.94%	0.00%	12.96%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	8.125	20.11	8.125	20.115	8.125	20.115	8.125	19.703	0.00%	-2.05%	0.00%	-2.02%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	8.125	17.757	8	17.875	8.125	17.76	8.125	20.119	0.00%	13.28%	0.00%	13.30%
Average of Prices & Yields			8.12	300.42	8.11	302.89	8.11	302.89	8.13	17.76	0.06%	409.24%	-0.08%	413.29%



Lebanon Eurobonds



		6/16/2022		6/17/2022		6/20/2022		6/21/2022		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	8.125	570.542	8.125	573.66	8.125	573.66	8.125	1451.966	0.00%	153.11%	0.00%	154.49%
LB158623005=	3/23/2027	8.125	60.406	8.125	60.446	8.125	60.446	8.125	65.544	0.00%	8.43%	0.00%	8.51%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	81.19	86.24

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 General	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General	Moody's Most Recent Short-term	Foreign	(P)NP	Upgrade	0
Lebanon, Republic of (Government)	18-Mar-20	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	Ca	Downgrade	Caa2
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	WD	Downgrade	RD
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	CC	Downgrade	CCC
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	CCC-
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	RD	Downgrade	C
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	CCC-
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Short-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	Caa2	Downgrade	Caa1
Bank Audi SAL	29-Oct-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	CCC-	Downgrade	CCC
Byblos Bank SAL	28-Oct-19	Finance and Insurance	Credit Intermediation and Related Activities	Fitch Long-term Issuer Default Rating	Foreign	CCC-	Downgrade	CCC

Domestic and International Currencies

	Last
LBP=	1505.5
EUR=	1.0551
GBP=	1.2281
CHF=	0.9665
JPY=	135.76
AUD=	0.6953
CAD=	1.2945
XAU=	1832.4
XAG=	2164.8



Thank you

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