



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Friday, June 24, 2022

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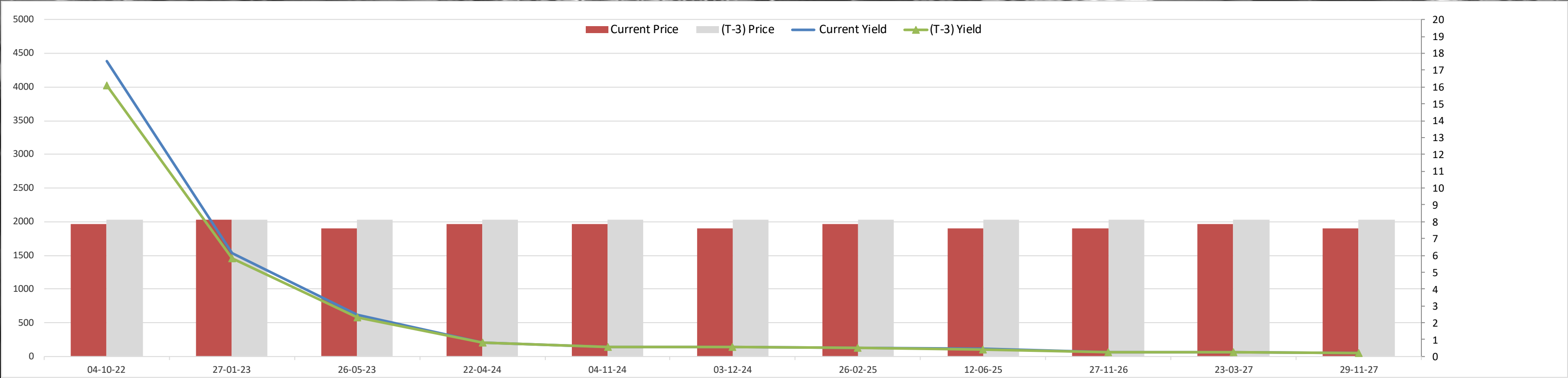
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

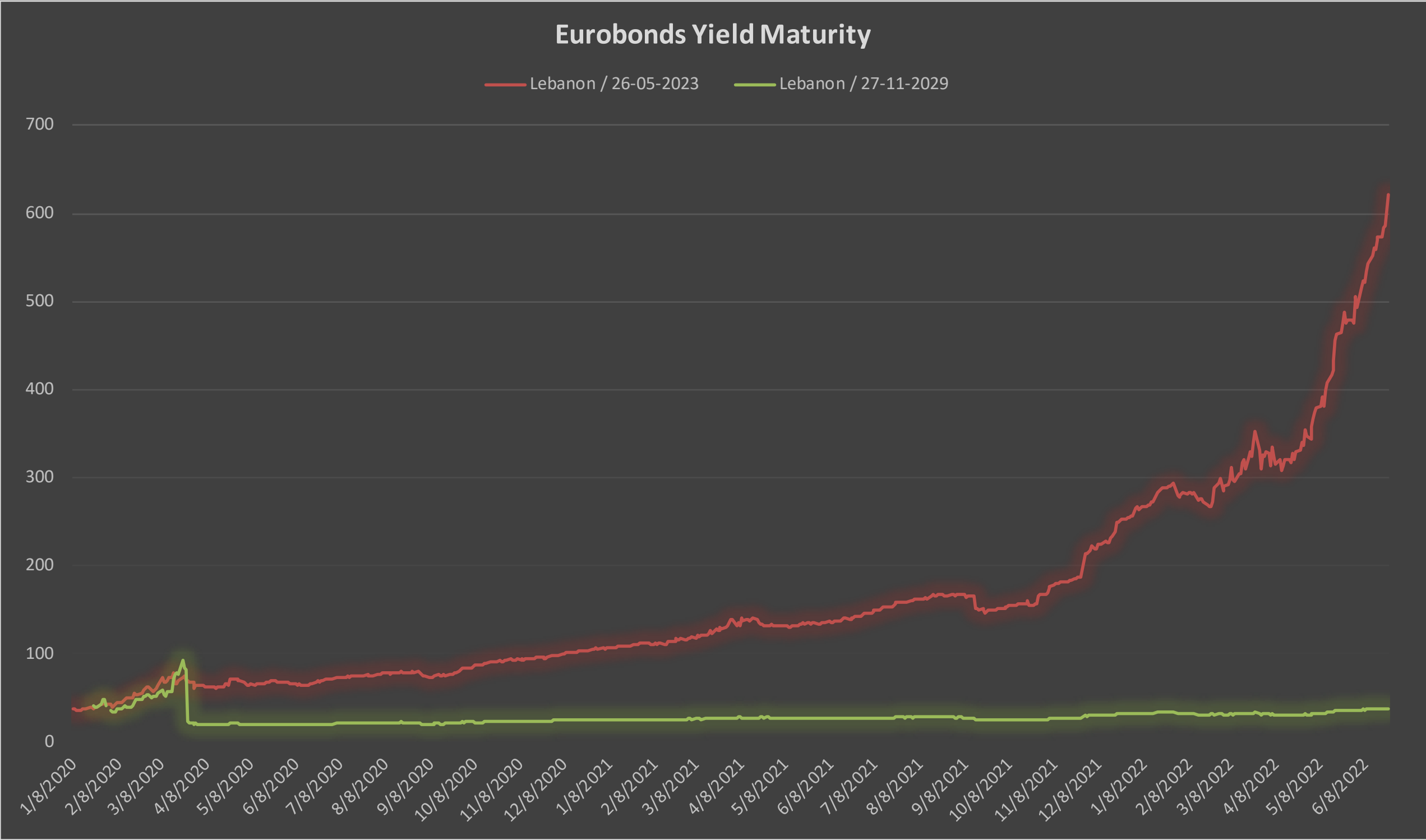
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	6/21/2022		6/22/2022		6/23/2022		6/24/2022		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	4030.465	8	4140	8	4268.041	7.875	4386.905	-1.56%	2.78%	-3.08%	8.84%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	8.125	1451.966	8	1490.426	8	1542.764	8.125	1537.553	1.56%	-0.34%	0.00%	5.89%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	8.125	576.81	8	586.575	8	596.458	7.625	621.174	-4.69%	4.14%	-6.15%	7.69%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	8.125	197.011	8	199.114	8	200.379	7.875	202.545	-1.56%	1.08%	-3.08%	2.81%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	8.125	140.11	8	141.442	8	142.089	7.875	143.455	-1.56%	0.96%	-3.08%	2.39%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	8.125	134.211	8	135.47	8	136.064	7.625	139.601	-4.69%	2.60%	-6.15%	4.02%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	8.125	119.743	8	120.829	8	121.303	7.875	122.415	-1.56%	0.92%	-3.08%	2.23%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	8.125	105.208	8	106.128	8	106.495	7.625	109.118	-4.69%	2.46%	-6.15%	3.72%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	8.125	65.544	8	66.057	8	66.2	7.625	67.7	-4.69%	2.27%	-6.15%	3.29%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	8.125	60.487	8	60.953	8	61.075	7.875	61.55	-1.56%	0.78%	-3.08%	1.76%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	8.125	51.972	8	52.362	8	52.452	7.625	53.603	-4.69%	2.19%	-6.15%	3.14%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	8.125	43.624	8	43.943	8	44.006	7.625	44.952	-4.69%	2.15%	-6.15%	3.04%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	8.125	48.866	8	49.229	8	49.308	7.875	49.678	-1.56%	0.75%	-3.08%	1.66%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	8.125	39.759	8	40.045	8	40.098	7.875	40.389	-1.56%	0.73%	-3.08%	1.58%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	8.125	36.818	8	37.081	8	37.126	7.875	37.393	-1.56%	0.72%	-3.08%	1.56%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	8.125	35.533	8	35.785	8	35.827	7.875	36.084	-1.56%	0.72%	-3.08%	1.55%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	8.125	30.546	8	30.759	8	30.79	7.875	31.007	-1.56%	0.70%	-3.08%	1.51%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	8.125	28.542	8	28.74	8	28.767	7.875	28.968	-1.56%	0.70%	-3.08%	1.49%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	7.74	28.044	7.695	28.12	7.4	28.604	7.3	28.773	-1.35%	0.59%	-5.68%	2.60%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	8.125	24.408	8	24.574	8	24.594	7.875	24.763	-1.56%	0.69%	-3.08%	1.45%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	8.125	22.247	8	22.397	8	22.414	7.875	22.567	-1.56%	0.68%	-3.08%	1.44%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	8.125	19.703	8	19.834	8	19.847	7.875	19.982	-1.56%	0.68%	-3.08%	1.42%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	8.125	20.119	8	20.254	8	20.267	7.875	20.404	-1.56%	0.68%	-3.08%	1.42%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	8.125	17.764	8	17.882	8	17.892	8.125	17.781	1.56%	-0.62%	0.00%	0.10%
Average of Prices & Yields									7.81	327.02	-2.07%	1.21%	-3.70%	2.78%



Lebanon Eurobonds



		6/21/2022		6/22/2022		6/23/2022		6/24/2022		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	576.81	8	586.575	8	596.458	7.625	621.174	-4.69%	4.14%	-6.15%	7.69%
LB158623005=	3/23/2027	8.125	60.487	8	60.953	8	61.075	7.875	61.55	-1.56%	0.78%	-3.08%	1.76%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	82.01	87.42

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=	1505.7
EUR=	1.0514
GBP=	1.2264
CHF=	0.9565
JPY=	135.19
AUD=	0.6899
CAD=	1.2978
XAU=	1824.3
XAG=	2086



Thank you

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