



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Thursday, May 26, 2022

CAPITAL MARKETS AUTHORITY



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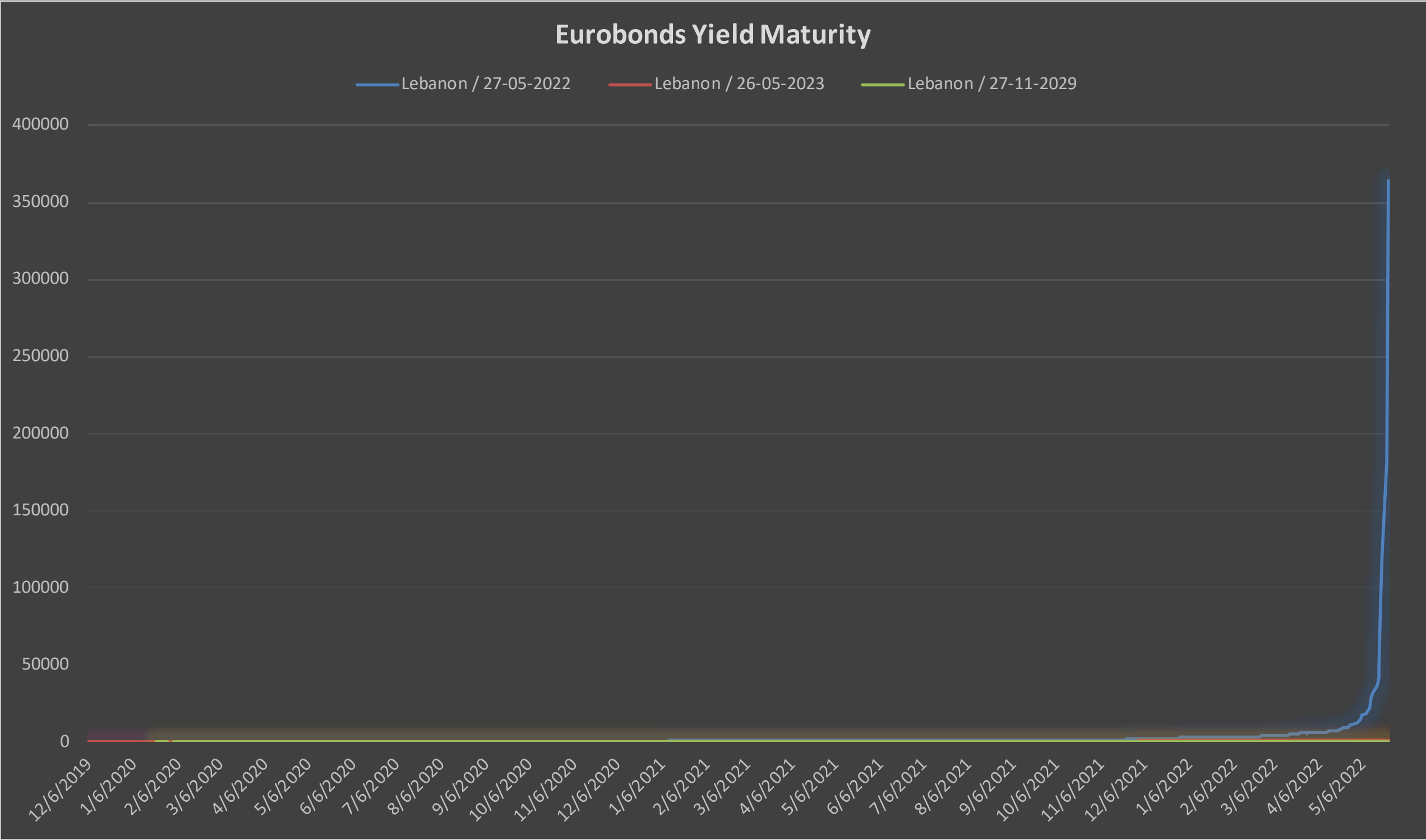
Domestic and International Currencies

Lebanon Eurobonds

| Reuters Ticker | | Maturity | 5/20/2022 | | 5/23/2022 | | 5/24/2022 | | 5/26/2022 | | Daily % Change | | Weekly % Change | |
|----------------------------|----------------------|------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|-------|-----------------|---------|
| | | | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Closing Price | Closing Yield | Price | Yield | Price | Yield |
| LB141987950= | Lebanon / 27-05-2022 | Friday, May 27, 2022 | 9.125 | 119506.852 | 9 | 182000 | 9 | 364000 | 8.5 | 387529.406 | -5.56% | 6.46% | -6.85% | 224.27% |
| LB055923779= | Lebanon / 04-10-2022 | Tuesday, October 4, 2022 | 9.125 | 2757.85 | 9 | 2821.705 | 9 | 2843.75 | 8.5 | 3125.237 | -5.56% | 9.90% | -6.85% | 13.32% |
| LB085936719= | Lebanon / 27-01-2023 | Friday, January 27, 2023 | 9.125 | 978.224 | 9 | 999.13 | 9 | 1008.074 | 8.5 | 1100.557 | -5.56% | 9.17% | -6.85% | 12.51% |
| LB141987968= | Lebanon / 26-05-2023 | Friday, May 26, 2023 | 9.125 | 457.72 | 9 | 464.447 | 9 | 466.667 | 8.5 | 495.561 | -5.56% | 6.19% | -6.85% | 8.27% |
| LB139634756= | Lebanon / 22-04-2024 | Monday, April 22, 2024 | 9.125 | 174.164 | 9 | 175.861 | 9 | 176.207 | 8.5 | 183.344 | -5.56% | 4.05% | -6.85% | 5.27% |
| LB131364784= | Lebanon / 04-11-2024 | Monday, November 4, 2024 | 9 | 127.292 | 9 | 127.475 | 9 | 127.659 | 8.5 | 132.289 | -5.56% | 3.63% | -5.56% | 3.93% |
| LB047173744= | Lebanon / 03-12-2024 | Tuesday, December 3, 2024 | 9.125 | 121.31 | 9 | 122.358 | 9 | 122.528 | 8.5 | 126.915 | -5.56% | 3.58% | -6.85% | 4.62% |
| LB119641756= | Lebanon / 26-02-2025 | Wednesday, February 26, 2025 | 11.034 | 98.231 | 9.5 | 106.566 | 9.5 | 106.698 | 9.073 | 109.955 | -4.49% | 3.05% | -17.77% | 11.94% |
| LB079315591= | Lebanon / 12-06-2025 | Thursday, June 12, 2025 | 9.125 | 96.131 | 9 | 96.908 | 9 | 97.015 | 8.5 | 100.261 | -5.56% | 3.35% | -6.85% | 4.30% |
| LB070782065= | Lebanon / 27-11-2026 | Friday, November 27, 2026 | 9.125 | 60.823 | 9 | 61.265 | 9 | 61.308 | 8.5 | 63.151 | -5.56% | 3.01% | -6.85% | 3.83% |
| LB158623005= | Lebanon / 23-03-2027 | Tuesday, March 23, 2027 | 9.125 | 56.244 | 9 | 56.647 | 9 | 56.684 | 8.5 | 58.361 | -5.56% | 2.96% | -6.85% | 3.76% |
| LB085936689= | Lebanon / 29-11-2027 | Monday, November 29, 2027 | 9 | 48.805 | 9 | 48.833 | 9 | 48.86 | 8.5 | 50.268 | -5.56% | 2.88% | -5.56% | 3.00% |
| LB172080332= | Lebanon / 20-03-2028 | Monday, March 20, 2028 | 9.125 | 40.844 | 9 | 41.122 | 9 | 41.141 | 8.5 | 42.295 | -5.56% | 2.80% | -6.85% | 3.55% |
| LB131367597= | Lebanon / 03-11-2028 | Friday, November 3, 2028 | 9.25 | 45.367 | 9 | 45.969 | 9 | 45.993 | 8.5 | 47.305 | -5.56% | 2.85% | -8.11% | 4.27% |
| LB141987976= | Lebanon / 25-05-2029 | Friday, May 25, 2029 | 9.125 | 37.285 | 9 | 37.535 | 9 | 37.551 | 8.5 | 38.59 | -5.56% | 2.77% | -6.85% | 3.50% |
| LB208390864= | Lebanon / 27-11-2029 | Tuesday, November 27, 2029 | 9.125 | 34.569 | 9 | 34.799 | 9 | 34.813 | 8.5 | 35.766 | -5.56% | 2.74% | -6.85% | 3.46% |
| LB119641985= | Lebanon / 26-02-2030 | Tuesday, February 26, 2030 | 9.708 | 32.45 | 9.488 | 32.806 | 10 | 32.031 | 10 | 32.081 | 0.00% | 0.16% | 3.01% | -1.14% |
| LB139634772= | Lebanon / 22-04-2031 | Tuesday, April 22, 2031 | 9.125 | 28.755 | 9 | 28.942 | 9 | 28.952 | 8.5 | 29.727 | -5.56% | 2.68% | -6.85% | 3.38% |
| LB172080553= | Lebanon / 20-11-2031 | Thursday, November 20, 2031 | 9.25 | 26.729 | 9 | 27.065 | 9 | 27.074 | 8.5 | 27.794 | -5.56% | 2.66% | -8.11% | 3.98% |
| LB158623048= | Lebanon / 23-03-2032 | Tuesday, March 23, 2032 | 9.5 | 25.437 | 9.5 | 25.444 | 9.5 | 25.452 | 9.46 | 25.531 | -0.42% | 0.31% | -0.42% | 0.37% |
| LB182423823= | Lebanon / 17-05-2033 | Tuesday, May 17, 2033 | 9.25 | 22.898 | 8.875 | 23.325 | 9 | 23.189 | 8.5 | 23.796 | -5.56% | 2.62% | -8.11% | 3.92% |
| LB182423807= | Lebanon / 17-05-2034 | Wednesday, May 17, 2034 | 9.125 | 21.016 | 9 | 21.149 | 9 | 21.154 | 8.5 | 21.703 | -5.56% | 2.60% | -6.85% | 3.27% |
| LB131365462= | Lebanon / 02-11-2035 | Friday, November 2, 2035 | 9.25 | 18.522 | 9.125 | 18.637 | 9 | 18.753 | 8.5 | 19.236 | -5.56% | 2.58% | -8.11% | 3.85% |
| LB208390813= | Lebanon / 27-07-2035 | Friday, July 27, 2035 | 9.125 | 19.023 | 8.875 | 19.258 | 9 | 19.146 | 8.5 | 19.64 | -5.56% | 2.58% | -6.85% | 3.24% |
| LB158623030= | Lebanon / 23-03-2037 | Monday, March 23, 2037 | 9.125 | 16.813 | 9 | 16.917 | 9 | 16.92 | 8.5 | 17.352 | -5.56% | 2.55% | -6.85% | 3.21% |
| Average of Prices & Yields | | | 9.25 | 4994.13 | 9.05 | 7498.17 | 9.08 | 14779.50 | 8.62 | 15738.24 | -5.09% | 3.52% | -6.73% | 13.52% |



Lebanon Eurobonds



| | | 5/20/2022 | | 5/23/2022 | | 5/24/2022 | | 5/26/2022 | | 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 |
| LB141987950= | 5/27/2022 | 9.125 | 119506.852 | 9 | 182000 | 9 | 364000 | 8.5 | 387529.406 | -5.56% | 6.46% | -6.85% | 224.27% |
| LB141987968= | 5/26/2023 | 9.125 | 457.72 | 9 | 464.447 | 9 | 466.667 | 8.5 | 495.561 | -5.56% | 6.19% | -6.85% | 8.27% |
| LB158623005= | 3/23/2027 | 9.125 | 56.244 | 9 | 56.647 | 9 | 56.684 | 8.5 | 58.361 | -5.56% | 2.96% | -6.85% | 3.76% |

Lebanese Private Sector Eurobonds

| Lebanese Private Sector Eurobonds | Price | Yield | Spread |
|-----------------------------------|-------|-------|--------|
| Bank Audi S.A.L/16-10-2023 | 43.00 | 77.08 | 81.80 |

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 |
| Lebanon, Republic of (Government | 12-Dec-19 | Public Administration | Executive, Legislative, and Other Genera | Fitch Long-term Issuer Default Ra | Domestic | CC | Downgrade | CCC |
| Lebanon, Republic of (Government | 12-Dec-19 | Public Administration | Executive, Legislative, and Other Genera | Fitch Long-term Issuer Default Ra | Foreign | CC | Downgrade | CCC |
| Bank Audi SAL | 12-Dec-19 | Finance and Insurance | Credit Intermediation and Related Activi | Fitch Long-term Issuer Default Ra | Foreign | RD | Downgrade | CCC- |
| Bank Audi SAL | 12-Dec-19 | Finance and Insurance | Credit Intermediation and Related Activi | Fitch Short-term Issuer Default Ra | Foreign | RD | Downgrade | C |
| Byblos Bank SAL | 11-Dec-19 | Finance and Insurance | Credit Intermediation and Related Activi | Fitch Long-term Issuer Default Ra | Foreign | RD | Downgrade | CCC- |
| Byblos Bank SAL | 11-Dec-19 | Finance and Insurance | Credit Intermediation and Related Activi | Fitch Short-term Issuer Default Ra | Foreign | RD | Downgrade | C |
| Lebanon, Republic of (Government | 5-Nov-19 | Public Administration | Executive, Legislative, and Other Genera | Moody's Long-term Issuer Rating | Domestic | Caa2 | Downgrade | Caa1 |
| Lebanon, Republic of (Government | 5-Nov-19 | Public Administration | Executive, Legislative, and Other Genera | Moody's Long-term Issuer Rating | Foreign | Caa2 | Downgrade | Caa1 |
| Bank Audi SAL | 29-Oct-19 | Finance and Insurance | Credit Intermediation and Related Activi | Fitch Long-term Issuer Default Ra | Foreign | CCC- | Downgrade | CCC |
| Byblos Bank SAL | 28-Oct-19 | Finance and Insurance | Credit Intermediation and Related Activi | Fitch Long-term Issuer Default Ra | Foreign | CCC- | Downgrade | CCC |

Domestic and International Currencies

| | Last |
|------|---------|
| LBP= | 1505.7 |
| EUR= | 1.0717 |
| GBP= | 1.2504 |
| CHF= | 0.9645 |
| JPY= | 127.36 |
| AUD= | 0.7077 |
| CAD= | 1.2785 |
| XAU= | 1858.87 |
| XAG= | 2192 |

Thank you

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