



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Thursday, June 2, 2022

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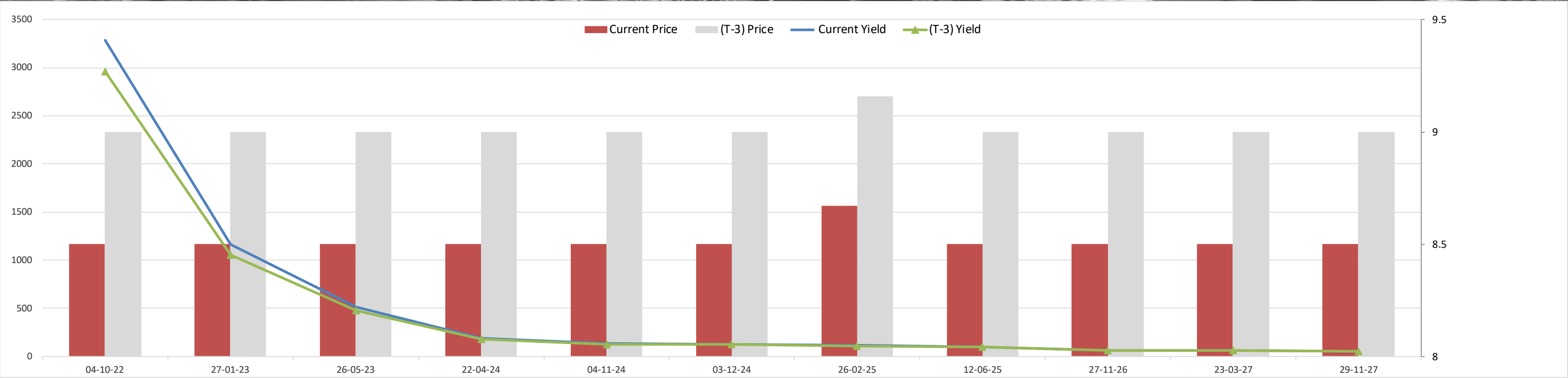
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

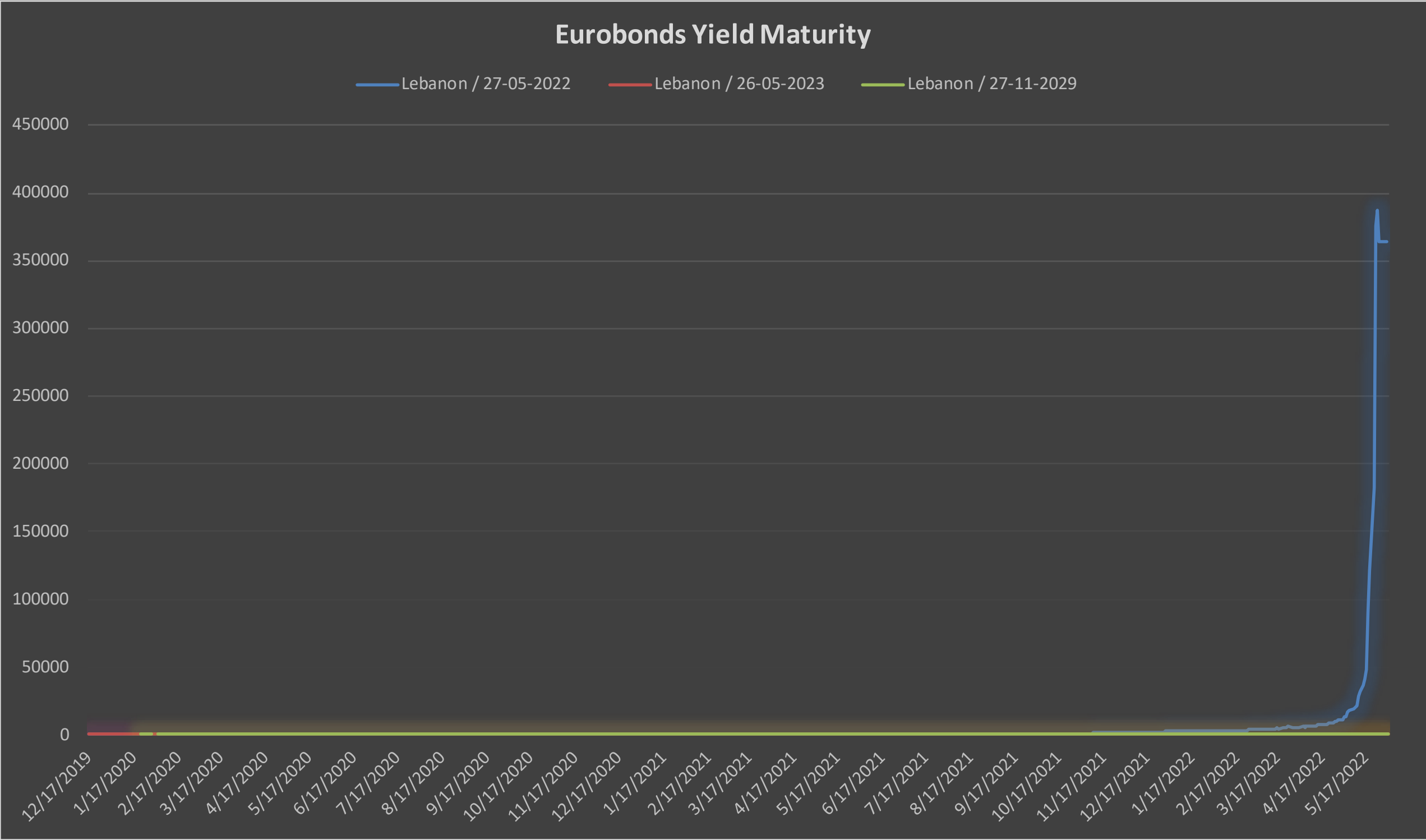
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	5/30/2022		5/31/2022		6/1/2022		6/2/2022		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	9	2959.35	9	2983.607	9.125	2962.98	8.5	3284.148	-6.85%	10.84%	-5.56%	10.98%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	9	1054.994	9	1064.84	9.125	1061.394	8.5	1165.366	-6.85%	9.80%	-5.56%	10.46%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	9	478.068	9	480.411	9.125	477.989	8.5	510.583	-6.85%	6.82%	-5.56%	6.80%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	9	177.956	9	178.31	9.125	177.283	8.5	185.564	-6.85%	4.67%	-5.56%	4.28%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	9	128.587	9	128.774	9.125	128.025	8.5	133.457	-6.85%	4.24%	-5.56%	3.79%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	9	123.383	9	123.556	9.125	122.837	8.5	127.991	-6.85%	4.20%	-5.56%	3.73%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	9.16	109.552	9.15	109.752	9.15	109.752	8.67	112.963	-5.25%	2.93%	-5.35%	3.11%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	9	97.554	9	97.662	9.125	97.093	8.5	100.936	-6.85%	3.96%	-5.56%	3.47%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	9	61.525	9	61.568	9.125	61.21	8.5	63.419	-6.85%	3.61%	-5.56%	3.08%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	9	56.869	9	56.906	9.125	56.575	8.5	58.591	-6.85%	3.56%	-5.56%	3.03%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	9	48.998	9	49.025	9.125	48.74	8.5	50.438	-6.85%	3.48%	-5.56%	2.94%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	9	41.239	9	41.258	9.125	41.019	8.5	42.416	-6.85%	3.41%	-5.56%	2.85%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	9	46.115	9	46.14	9.125	45.871	8.5	47.456	-6.85%	3.46%	-5.56%	2.91%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	9	37.632	9	37.648	9.125	37.43	8.5	38.691	-6.85%	3.37%	-5.56%	2.81%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	9	34.882	9	34.896	9.125	34.694	8.5	35.853	-6.85%	3.34%	-5.56%	2.78%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	10	32.093	10	32.105	8.948	33.793	9.003	33.739	0.61%	-0.16%	-9.97%	5.13%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	9	29	9	29.01	9.125	28.842	8.5	29.787	-6.85%	3.28%	-5.56%	2.71%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	9	27.116	9	27.124	9.125	26.967	8.5	27.846	-6.85%	3.26%	-5.56%	2.69%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	9.141	25.933	9.059	26.045	8.903	26.253	8.961	26.202	0.65%	-0.19%	-1.97%	1.04%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	9	23.22	9	23.226	9.125	23.092	8.5	23.835	-6.85%	3.22%	-5.56%	2.65%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	9	21.18	9	21.185	9.125	21.062	8.5	21.735	-6.85%	3.20%	-5.56%	2.62%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	9	18.773	9	18.777	9.125	18.669	8.5	19.26	-6.85%	3.17%	-5.56%	2.59%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	9	19.167	9	19.172	9.125	19.061	8.5	19.666	-6.85%	3.17%	-5.56%	2.60%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	9	16.937	9	16.94	9.125	16.842	8.5	17.373	-6.85%	3.15%	-5.56%	2.57%
Average of Prices & Yields			9.05	236.26	9.05	237.83	9.11	236.56	8.55	257.39	-6.16%	3.91%	-5.58%	3.82%



Lebanon Eurobonds



		5/30/2022		5/31/2022		6/1/2022		6/2/2022		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	9	478.068	9	480.411	9.125	477.989	8.5	510.583	-6.85%	6.82%	-5.56%	6.80%
LB158623005=	3/23/2027	9	56.869	9	56.906	9.125	56.575	8.5	58.591	-6.85%	3.56%	-5.56%	3.03%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	78.54	83.68

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 Government	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General Government	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General Government	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 Government	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General Government	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General Government	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General Government	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 Government	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General Government	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 Government	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General Government	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=	1.0693
GBP=	1.2547
CHF=	0.9594
JPY=	129.62
AUD=	0.7218
CAD=	1.2634
XAU=	1857.8
XAG=	2220

Thank you

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