



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Friday, June 3, 2022*



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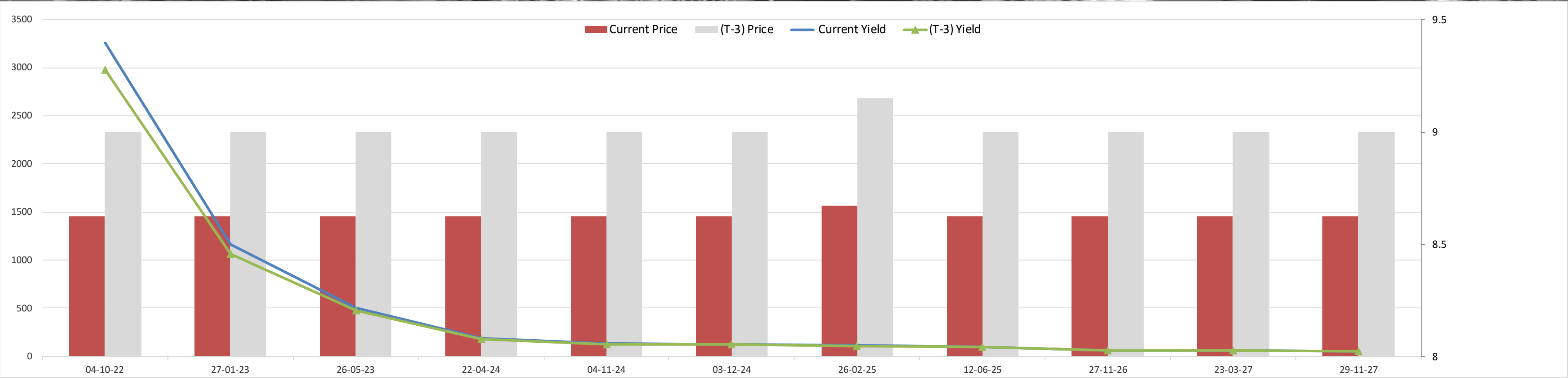
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Domestic and International Currencies

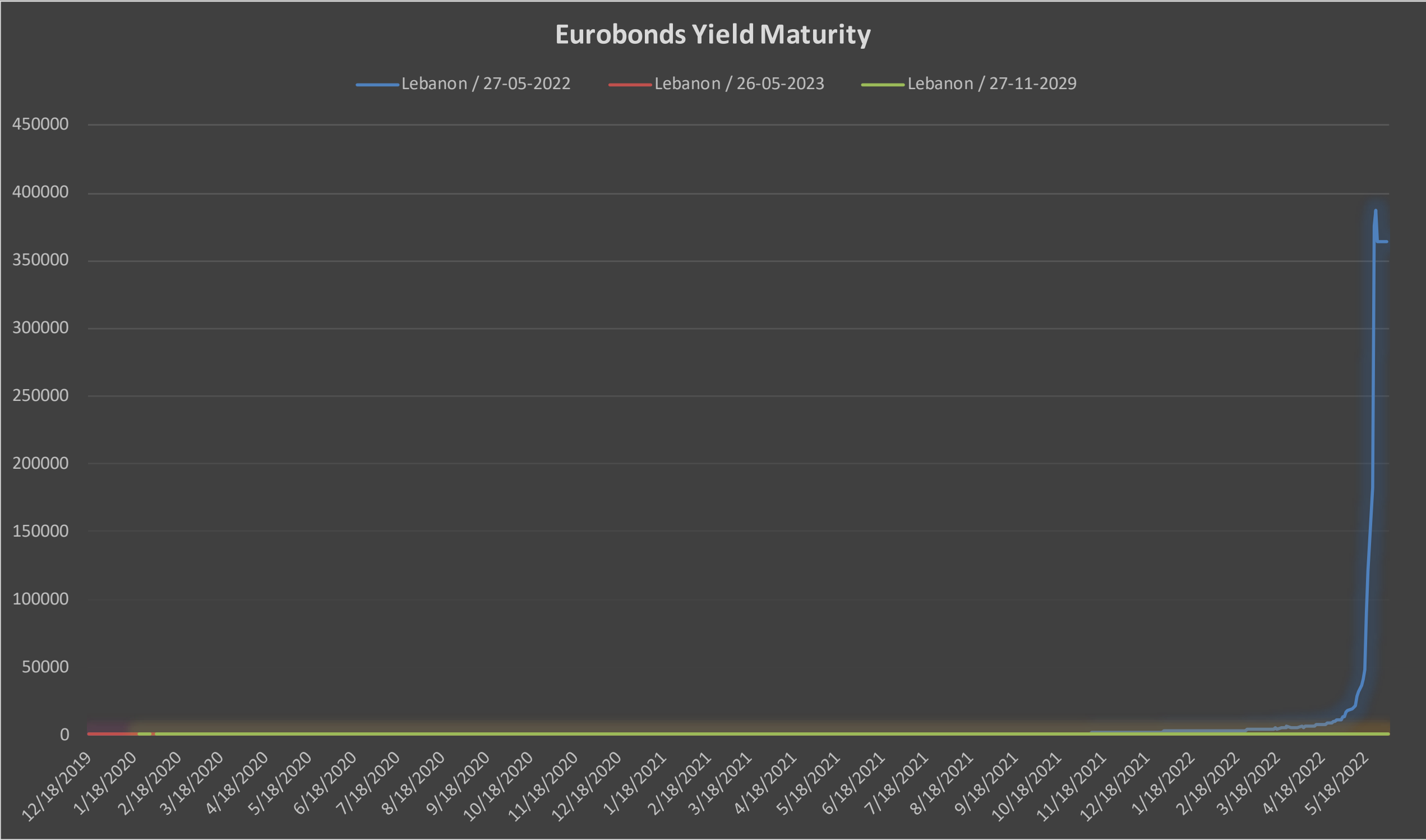


# Lebanon Eurobonds

Reuters Ticker		Maturity	5/31/2022		6/1/2022		6/2/2022		6/3/2022		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	2983.607	9.125	2962.98	8.5	3284.148	8.625	3259.755	1.47%	-0.74%	-4.17%	9.26%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	9	1064.84	9.125	1061.394	8.5	1165.366	8.625	1161.176	1.47%	-0.36%	-4.17%	9.05%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	9	480.411	9.125	477.989	8.5	510.583	8.625	507.819	1.47%	-0.54%	-4.17%	5.71%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	9	178.31	9.125	177.283	8.5	185.564	8.625	184.439	1.47%	-0.61%	-4.17%	3.44%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	9	128.774	9.125	128.025	8.5	133.457	8.625	132.644	1.47%	-0.61%	-4.17%	3.01%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	9	123.556	9.125	122.837	8.5	127.991	8.625	127.211	1.47%	-0.61%	-4.17%	2.96%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	9.15	109.752	9.15	109.752	8.67	112.963	8.67	112.963	0.00%	0.00%	-5.25%	2.93%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	9	97.662	9.125	97.093	8.5	100.936	8.625	100.321	1.47%	-0.61%	-4.17%	2.72%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	9	61.568	9.125	61.21	8.5	63.419	8.625	63.035	1.47%	-0.61%	-4.17%	2.38%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	9	56.906	9.125	56.575	8.5	58.591	8.625	58.236	1.47%	-0.61%	-4.17%	2.34%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	9	49.025	9.125	48.74	8.5	50.438	8.625	50.133	1.47%	-0.60%	-4.17%	2.26%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	9	41.258	9.125	41.019	8.5	42.416	8.625	42.16	1.47%	-0.60%	-4.17%	2.19%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	9	46.14	9.125	45.871	8.5	47.456	8.625	47.17	1.47%	-0.60%	-4.17%	2.23%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	9	37.648	9.125	37.43	8.5	38.691	8.625	38.458	1.47%	-0.60%	-4.17%	2.15%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	9	34.896	9.125	34.694	8.5	35.853	8.625	35.637	1.47%	-0.60%	-4.17%	2.12%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	10	32.105	8.948	33.793	9.003	33.739	9.003	33.739	0.00%	0.00%	-9.97%	5.09%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	9	29.01	9.125	28.842	8.5	29.787	8.625	29.608	1.47%	-0.60%	-4.17%	2.06%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	9	27.124	9.125	26.967	8.5	27.846	8.625	27.679	1.47%	-0.60%	-4.17%	2.05%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	9.059	26.045	8.903	26.253	8.961	26.202	9.04	26.108	0.88%	-0.36%	-0.21%	0.24%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	9	23.226	9.125	23.092	8.5	23.835	8.625	23.692	1.47%	-0.60%	-4.17%	2.01%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	9	21.185	9.125	21.062	8.5	21.735	8.625	21.605	1.47%	-0.60%	-4.17%	1.98%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	9	18.777	9.125	18.669	8.5	19.26	8.625	19.145	1.47%	-0.60%	-4.17%	1.96%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	9	19.172	9.125	19.061	8.5	19.666	8.625	19.548	1.47%	-0.60%	-4.17%	1.96%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	9	16.94	9.125	16.842	8.5	17.373	8.625	17.269	1.47%	-0.60%	-4.17%	1.94%
Average of Prices & Yields			9.05	237.83	9.11	236.56	8.55	257.39	8.66	255.81	1.32%	-0.54%	-4.29%	3.08%



# Lebanon Eurobonds



		5/31/2022		6/1/2022		6/2/2022		6/3/2022		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	480.411	9.125	477.989	8.5	510.583	8.625	507.819	1.47%	-0.54%	-4.17%	5.71%
LB158623005=	3/23/2027	9	56.906	9.125	56.575	8.5	58.591	8.625	58.236	1.47%	-0.61%	-4.17%	2.34%



# Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	78.69	83.88

# 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=	1.0733
GBP=	1.2561
CHF=	0.9596
JPY=	130.17
AUD=	0.7243
CAD=	1.2571
XAU=	1864.3655
XAG=	2240





Thank you

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