

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Wednesday, June 1, 2022

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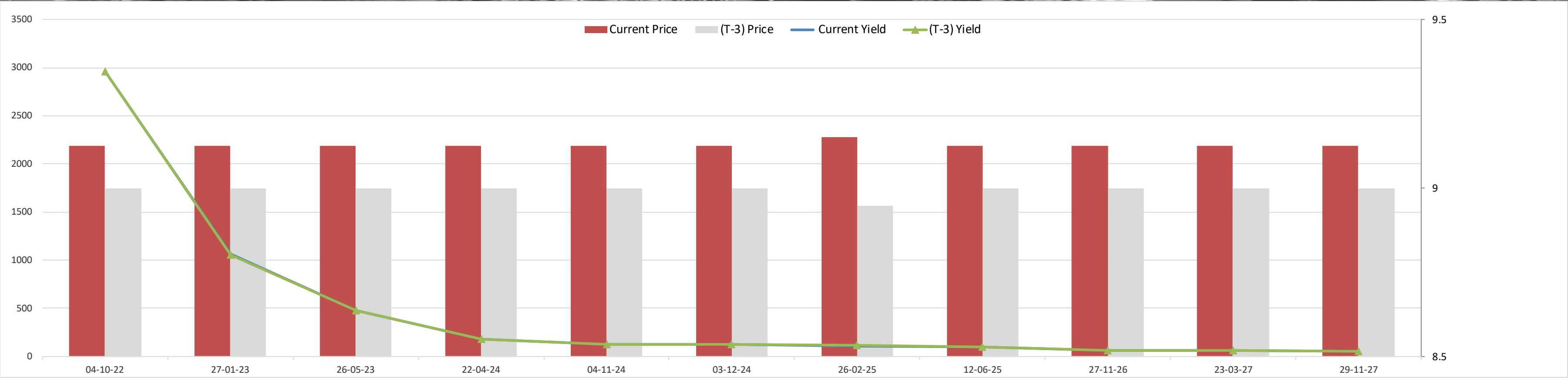
Lebanon Eurobonds

Lebanese Private Sector Eurobonds

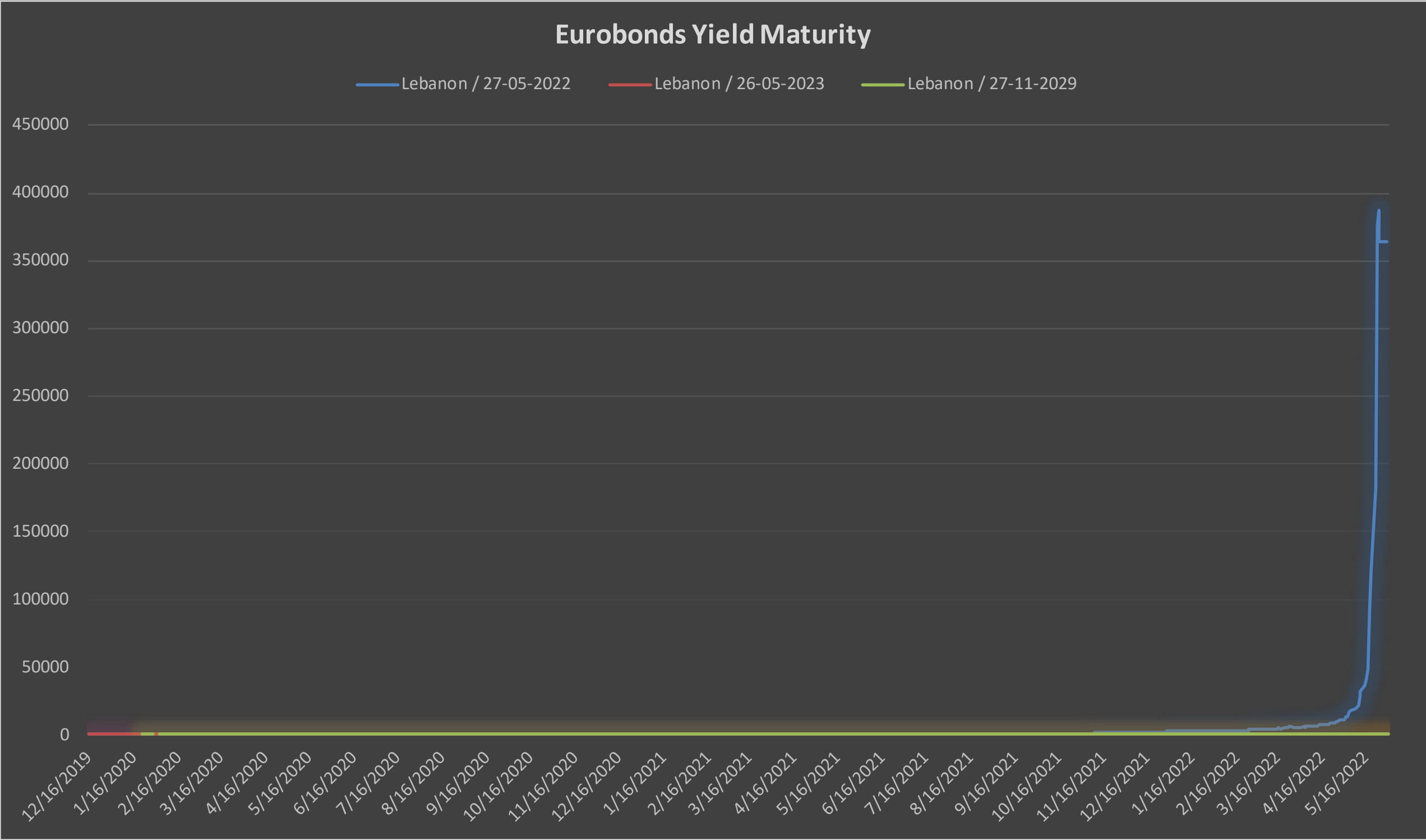
Domestic and International Currencies

Lebanon Eurobonds

Reuters Ticker		Maturity	5/27/2022		5/30/2022		5/31/2022		6/1/2022		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	2959.35	9	2983.607	9.125	2962.98	1.39%	-0.69%	1.39%	0.12%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	9	1054.994	9	1054.994	9	1064.84	9.125	1061.394	1.39%	-0.32%	1.39%	0.61%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	9	478.068	9	478.068	9	480.411	9.125	477.989	1.39%	-0.50%	1.39%	-0.02%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	9	177.956	9	177.956	9	178.31	9.125	177.283	1.39%	-0.58%	1.39%	-0.38%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	9	128.587	9	128.587	9	128.774	9.125	128.025	1.39%	-0.58%	1.39%	-0.44%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	9	123.383	9	123.383	9	123.556	9.125	122.837	1.39%	-0.58%	1.39%	-0.44%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	8.946	110.893	9.16	109.552	9.15	109.752	9.15	109.752	0.00%	0.00%	2.28%	-1.03%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	9	97.554	9	97.554	9	97.662	9.125	97.093	1.39%	-0.58%	1.39%	-0.47%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	9	61.525	9	61.525	9	61.568	9.125	61.21	1.39%	-0.58%	1.39%	-0.51%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	9	56.869	9	56.869	9	56.906	9.125	56.575	1.39%	-0.58%	1.39%	-0.52%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	9	48.998	9	48.998	9	49.025	9.125	48.74	1.39%	-0.58%	1.39%	-0.53%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	9	41.239	9	41.239	9	41.258	9.125	41.019	1.39%	-0.58%	1.39%	-0.53%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	9	46.115	9	46.115	9	46.14	9.125	45.871	1.39%	-0.58%	1.39%	-0.53%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	9	37.632	9	37.632	9	37.648	9.125	37.43	1.39%	-0.58%	1.39%	-0.54%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	9	34.882	9	34.882	9	34.896	9.125	34.694	1.39%	-0.58%	1.39%	-0.54%
LB119641985=	Lebanon / 26-02-2030	Saturday, January 0, 1900	8.933	33.792	10	32.093	10	32.105	8.948	33.793	-10.52%	5.26%	0.17%	0.00%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	9	29	9	29	9	29.01	9.125	28.842	1.39%	-0.58%	1.39%	-0.54%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	9	27.116	9	27.116	9	27.124	9.125	26.967	1.39%	-0.58%	1.39%	-0.55%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	9.032	26.072	9.141	25.933	9.059	26.045	8.903	26.253	-1.72%	0.80%	-1.43%	0.69%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	9	23.214	9	23.22	9	23.226	9.125	23.092	1.39%	-0.58%	1.39%	-0.53%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	9	21.18	9	21.18	9	21.185	9.125	21.062	1.39%	-0.58%	1.39%	-0.56%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	9	18.773	9	18.773	9	18.777	9.125	18.669	1.39%	-0.58%	1.39%	-0.55%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	9	19.167	9	19.167	9	19.172	9.125	19.061	1.39%	-0.58%	1.39%	-0.55%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	9	16.937	9	16.937	9	16.94	9.125	16.842	1.39%	-0.58%	1.39%	-0.56%
Average of Prices & Yields			9.00	236.39	9.05	236.26	9.05	237.83	9.11	236.56	0.71%	-0.25%	1.26%	-0.37%



Lebanon Eurobonds



		5/27/2022		5/30/2022		5/31/2022		6/1/2022		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	478.068	9	480.411	9.125	477.989	1.39%	-0.50%	1.39%	-0.02%
LB158623005=	3/23/2027	9	56.869	9	56.869	9	56.906	9.125	56.575	1.39%	-0.58%	1.39%	-0.52%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	43.00	78.09	83.25

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=	1503.99
EUR=	1.0705
GBP=	1.2568
CHF=	0.9624
JPY=	129.49
AUD=	0.7197
CAD=	1.2637
XAU=	1829.53
XAG=	2153.46

Thank you

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