



# CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Tuesday, March 1, 2022*



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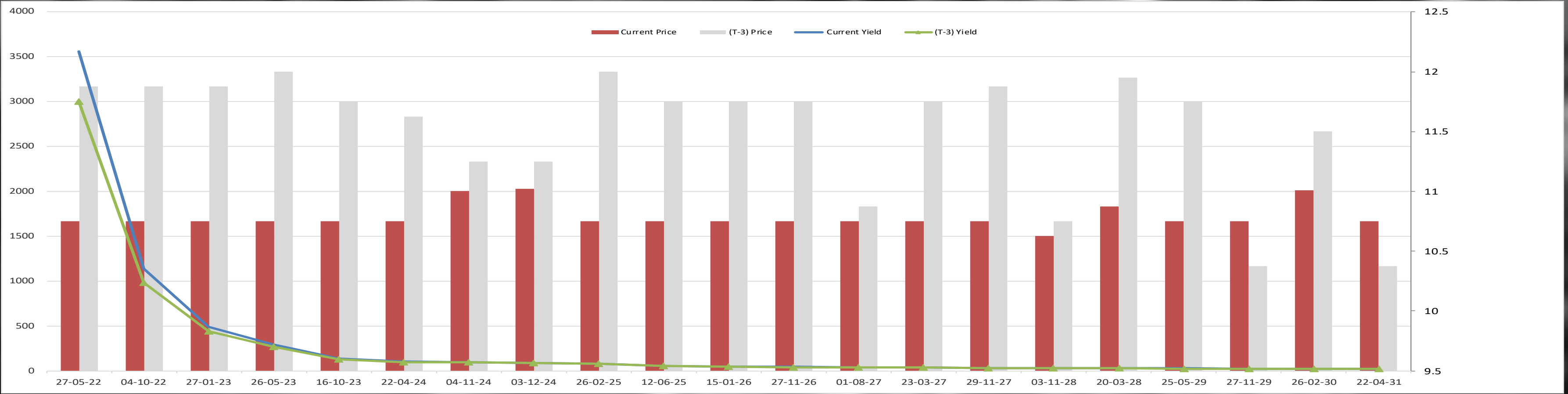
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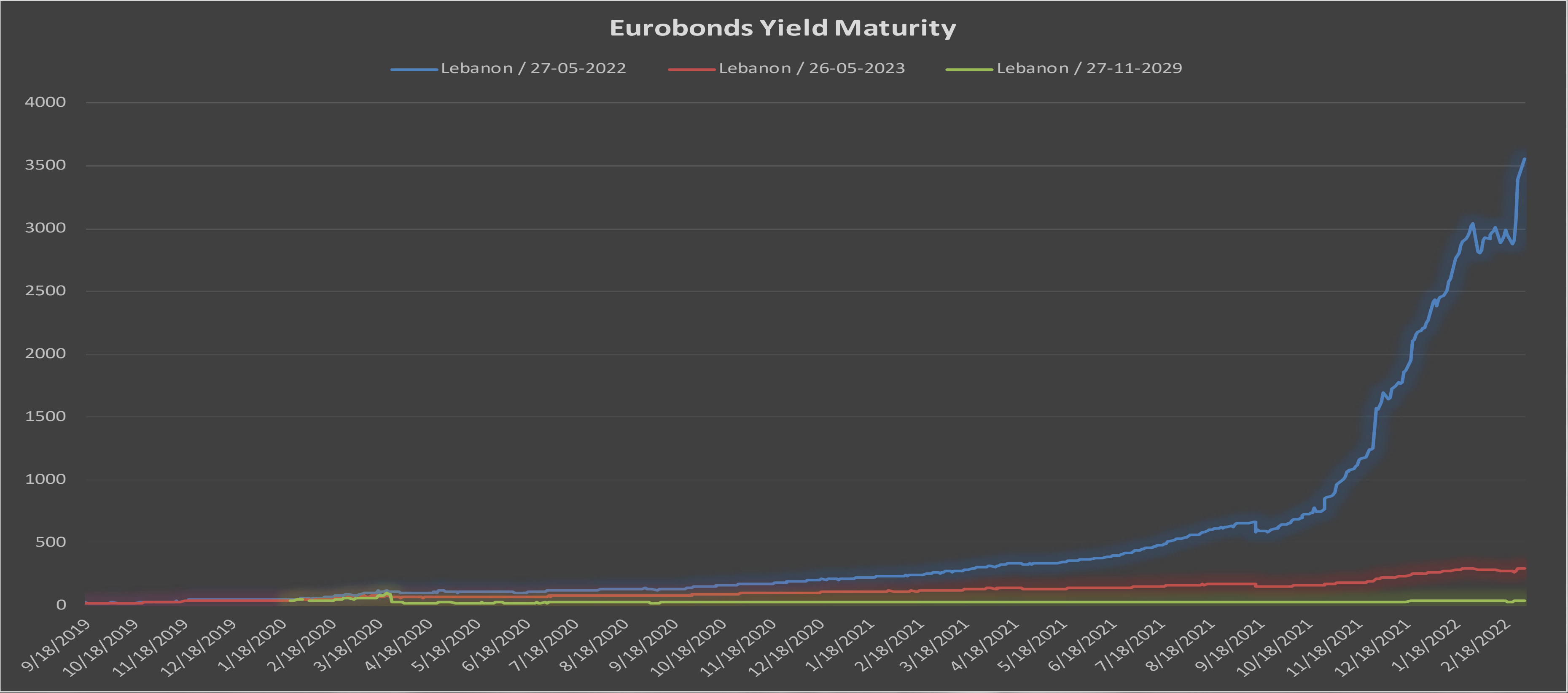


# Lebanon Eurobonds

Reuters Ticker	Maturity	2/24/2022		2/25/2022		2/28/2022		3/1/2022		Daily % Change		Weekly % Change	
		Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Price	Yield	Price	Yield
LB141987950=	5/27/2022	11.875	3001.774	11.625	3182.296	11	3426.738	10.75	3558.139	-2.27%	3.83%	-9.47%	18.53%
LB055923779=	10/4/2022	11.875	980.779	11.875	1010.681	11	1102.992	10.75	1140.654	-2.27%	3.41%	-9.47%	16.30%
LB085936719=	1/27/2023	11.875	441.667	11.5	460.181	11.125	474.89	10.75	490.457	-3.37%	3.28%	-9.47%	11.05%
LB141987968=	5/26/2023	12	268.815	11.625	277.61	11	289.389	10.75	294.981	-2.27%	1.93%	-10.42%	9.73%
LB096952406=	10/16/2023	11.75	129.079	11.75	129.717	11	135.058	10.75	137.092	-2.27%	1.51%	-8.51%	6.21%
LB139634756=	4/22/2024	11.625	98.662	11.625	99.036	11.25	101.002	10.75	103.705	-4.44%	2.68%	-7.53%	5.11%
LB131364784=	11/4/2024	11.25	96.948	11	98.518	11	98.639	11	98.76	0.00%	0.12%	-2.22%	1.87%
LB047173744=	12/3/2024	11.247	88.061	11.02	89.34	11.04	89.352	11.02	89.539	-0.18%	0.21%	-2.02%	1.68%
LB119641756=	2/26/2025	12	76.07	11.625	77.636	11	80.065	10.75	81.13	-2.27%	1.33%	-10.42%	6.65%
LB079315591=	6/12/2025	11.75	50.598	11.75	50.698	11	52.483	10.75	53.131	-2.27%	1.23%	-8.51%	5.01%
LB224218826=	1/15/2026	11.75	47.032	11.25	48.181	11.25	48.211	10.75	49.359	-4.44%	2.38%	-8.51%	4.95%
LB070782065=	11/27/2026	11.75	40.911	11.75	40.976	11.25	41.912	10.75	42.895	-4.44%	2.35%	-8.51%	4.85%
LB165508548=	8/1/2027	10.875	40.17	10.75	40.46	11	40.023	10.75	40.5	-2.27%	1.19%	-1.15%	0.82%
LB158623005=	3/23/2027	11.75	34.764	11.75	34.811	11	35.991	10.75	36.415	-2.27%	1.18%	-8.51%	4.75%
LB085936689=	11/29/2027	11.875	31.698	11.5	32.252	11	32.98	10.75	33.364	-2.27%	1.16%	-9.47%	5.26%
LB131367597=	11/3/2028	10.75	30.963	10.75	30.999	10.875	30.838	10.625	31.197	-2.30%	1.16%	-1.16%	0.76%
LB172080332=	3/20/2028	11.951	28.419	11.57	28.915	10.875	29.815	10.875	29.826	0.00%	0.04%	-9.00%	4.95%
LB141987976=	5/25/2029	11.75	24.827	11.625	24.982	11	25.671	10.75	25.964	-2.27%	1.14%	-8.51%	4.58%
LB208390864=	11/27/2029	10.375	24.702	10.625	24.45	11	24.057	10.75	24.329	-2.27%	1.13%	3.61%	-1.51%
LB119641985=	2/26/2030	11.5	22.675	11.125	23.062	11.125	23.069	11.01	23.191	-1.03%	0.53%	-4.26%	2.28%
LB139634772=	4/22/2031	10.375	21.25	10.625	21.032	11	20.695	10.75	20.927	-2.27%	1.12%	3.61%	-1.52%
LB172080553=	11/20/2031	10.375	19.429	10.5	19.335	11	18.923	10.75	19.133	-2.27%	1.11%	3.61%	-1.52%
LB182423823=	5/17/2033	10.5	17.528	10.625	17.443	11	17.166	10.75	17.356	-2.27%	1.11%	2.38%	-0.98%
LB158623048=	3/23/2032	11.5	16.455	11.125	16.728	11.125	16.731	10.75	17.007	-3.37%	1.65%	-6.52%	3.35%
LB182423807=	5/17/2034	12.25	14.43	12.25	14.438	11	15.209	10.75	15.376	-2.27%	1.10%	-12.24%	6.56%



# Lebanon Eurobonds



		2/24/2022		2/25/2022		2/28/2022		3/1/2022		Daily % Change		Weekly % Change	
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LB141987968=	5/26/2023	12	268.815	11.625	277.61	11	289.389	10.75	294.981	-2.27%	1.93%	-10.42%	9.73%
LB208390864=	11/27/2029	10.375	24.702	10.625	24.45	11	24.057	10.75	24.329	-2.27%	1.13%	3.61%	-1.51%

# Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	45.38	55.79	59.07



# 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
<b>LBP=</b>	<i>1503.99</i>
<b>EUR=</b>	<i>1.1146</i>
<b>GBP=</b>	<i>1.3384</i>
<b>CHF=</b>	<i>0.9182</i>
<b>JPY=</b>	<i>114.86</i>
<b>AUD=</b>	<i>0.7264</i>
<b>CAD=</b>	<i>1.2684</i>
<b>XAU=</b>	<i>1917.4</i>
<b>XAG=</b>	<i>2465</i>





Thank you

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