



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
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## End of Day Market Report

*Thursday, March 24, 2022*



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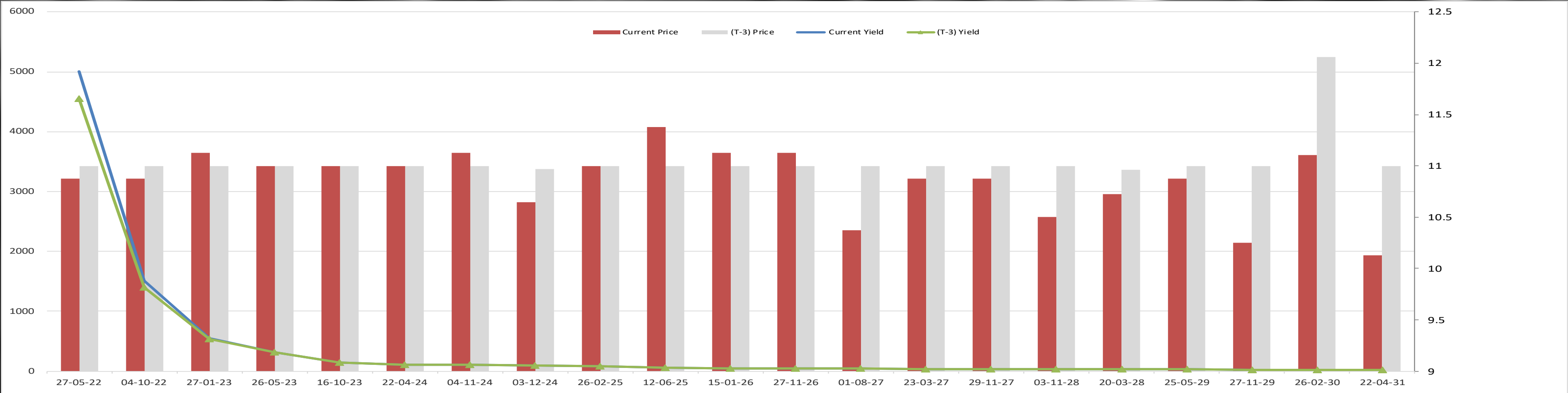
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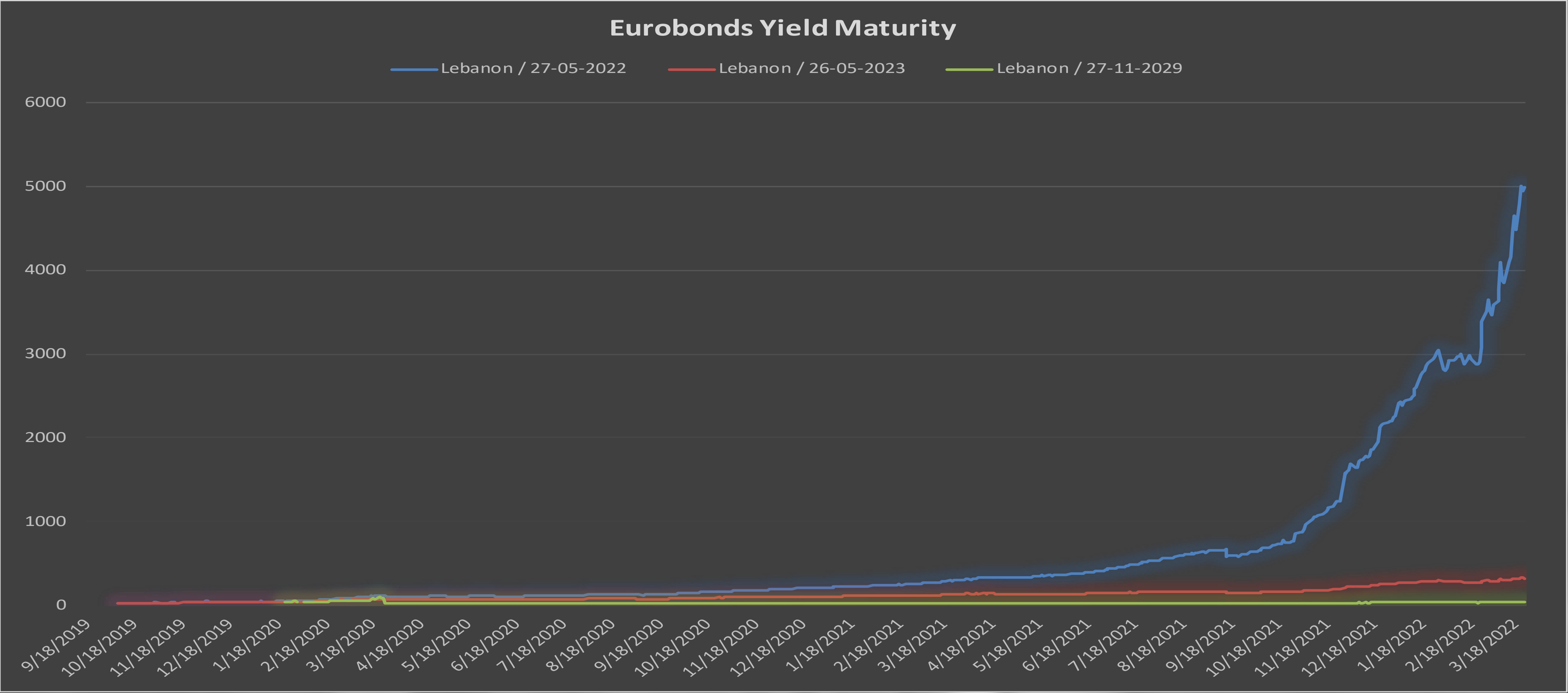
# Lebanon Eurobonds

Reuters Ticker	Maturity	3/21/2022		3/22/2022		3/23/2022		3/24/2022		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	4551.136	10.5	4870.749	10.25	5084.186	10.875	5000.584	6.10%	-1.64%	-1.14%	9.88%
LB055923779=	10/4/2022	11	1401.141	10.5	1491.704	10.25	1550.644	10.875	1512.055	6.10%	-2.49%	-1.14%	7.92%
LB085936719=	1/27/2023	11	538.969	10.5	562.96	10.25	577.436	11.125	550.177	8.54%	-4.72%	1.14%	2.08%
LB141987968=	5/26/2023	11	311.621	10.5	323.037	10.25	329.661	11	317.401	7.32%	-3.72%	0.00%	1.85%
LB096952406=	10/16/2023	11	139.941	10.5	144.011	10.25	146.266	11	141.154	7.32%	-3.50%	0.00%	0.87%
LB139634756=	4/22/2024	11	105.069	10.5	107.937	10.25	109.505	11	105.758	7.32%	-3.42%	0.00%	0.66%
LB131364784=	11/4/2024	11	101.242	10.5	103.985	10.25	105.482	11.125	101.247	8.54%	-4.01%	1.14%	0.00%
LB047173744=	12/3/2024	10.968	91.817	11.073	91.446	11.146	91.223	10.644	93.853	-4.50%	2.88%	-2.95%	2.22%
LB119641756=	2/26/2025	11	81.778	10.5	83.907	10.25	85.06	11	82.197	7.32%	-3.37%	0.00%	0.51%
LB079315591=	6/12/2025	11	53.218	10.5	54.516	10.25	55.21	11.375	52.487	10.98%	-4.93%	3.41%	-1.37%
LB224218826=	1/15/2026	11	49.397	10.5	50.591	10.25	51.228	11.125	49.268	8.54%	-3.83%	1.14%	-0.26%
LB070782065=	11/27/2026	11	42.865	10.5	43.885	10.25	44.426	11.125	42.739	8.54%	-3.80%	1.14%	-0.29%
LB165508548=	8/1/2027	11	40.45	10.375	41.648	10.25	41.914	10.375	41.733	1.22%	-0.43%	-5.68%	3.17%
LB158623005=	3/23/2027	11	36.336	10.5	37.186	10.25	37.636	10.875	36.624	6.10%	-2.69%	-1.14%	0.79%
LB085936689=	11/29/2027	11	33.269	10.5	34.041	10.25	34.45	10.875	33.525	6.10%	-2.69%	-1.14%	0.77%
LB131367597=	11/3/2028	11	30.918	10.5	31.631	10.25	32.007	10.5	31.68	2.44%	-1.02%	-4.55%	2.46%
LB172080332=	3/20/2028	10.958	29.94	10.961	29.947	11.089	29.79	10.724	30.31	-3.29%	1.75%	-2.14%	1.24%
LB141987976=	5/25/2029	11	25.847	10.5	26.434	10.25	26.744	10.875	26.031	6.10%	-2.67%	-1.14%	0.71%
LB208390864=	11/27/2029	11	24.211	10.625	24.621	10.25	25.047	10.25	25.07	0.00%	0.09%	-6.82%	3.55%
LB119641985=	2/26/2030	12.06	22.312	11.265	23.078	11.083	23.267	11.107	23.263	0.22%	-0.02%	-7.90%	4.26%
LB139634772=	4/22/2031	11	20.809	10.625	21.158	10.375	21.4	10.125	21.66	-2.41%	1.21%	-7.95%	4.09%
LB172080553=	11/20/2031	11	19.017	10.5	19.442	10.25	19.664	10.125	19.79	-1.22%	0.64%	-7.95%	4.06%
LB182423823=	5/17/2033	11	17.244	10.5	17.627	10.25	17.827	11	17.263	7.32%	-3.16%	0.00%	0.11%
LB158623048=	3/23/2032	11	16.896	10.5	17.271	10.5	17.271	11.25	16.735	7.14%	-3.10%	2.27%	-0.95%
LB182423807=	5/17/2034	11	15.27	10.5	15.607	10.5	15.607	11	15.285	4.76%	-2.06%	0.00%	0.10%





# Lebanon Eurobonds



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LB141987950=	5/27/2022	11	4551.136	10.5	4870.749	10.25	5084.186	10.875	5000.584	6.10%	-1.64%	-1.14%	9.88%
LB141987968=	5/26/2023	11	311.621	10.5	323.037	10.25	329.661	11	317.401	7.32%	-3.72%	0.00%	1.85%
LB208390864=	11/27/2029	11	24.211	10.625	24.621	10.25	25.047	10.25	25.07	0.00%	0.09%	-6.82%	3.55%

# 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>1504.19</i>
<b>EUR=</b>	<i>1.098</i>
<b>GBP=</b>	<i>1.3192</i>
<b>CHF=</b>	<i>0.9307</i>
<b>JPY=</b>	<i>121.63</i>
<b>AUD=</b>	<i>0.7485</i>
<b>CAD=</b>	<i>1.2561</i>
<b>XAU=</b>	<i>1945.88</i>
<b>XAG=</b>	<i>2518</i>





Thank you

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