



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Monday, March 28, 2022

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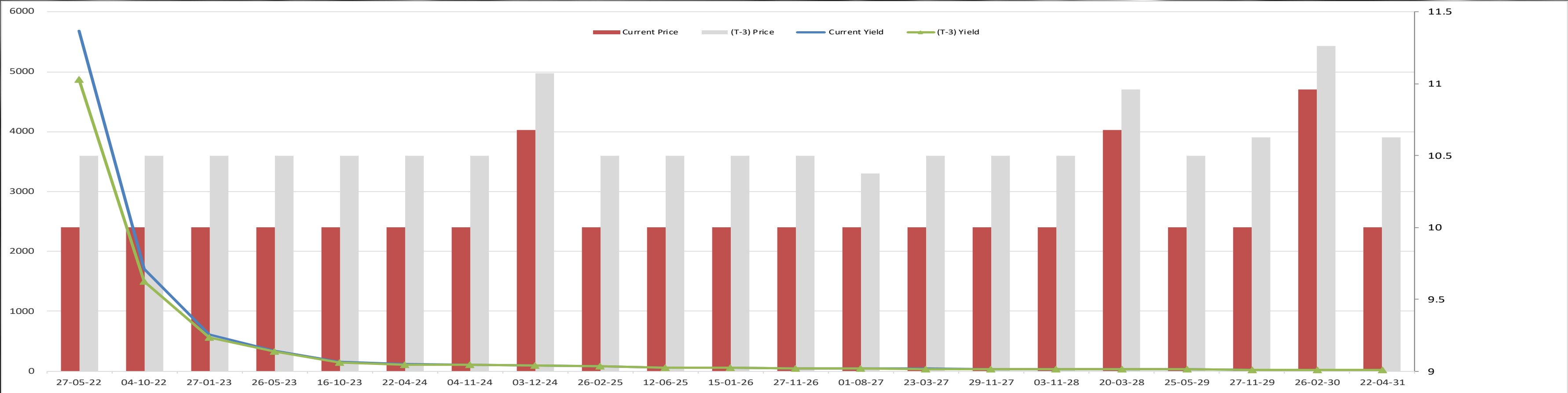
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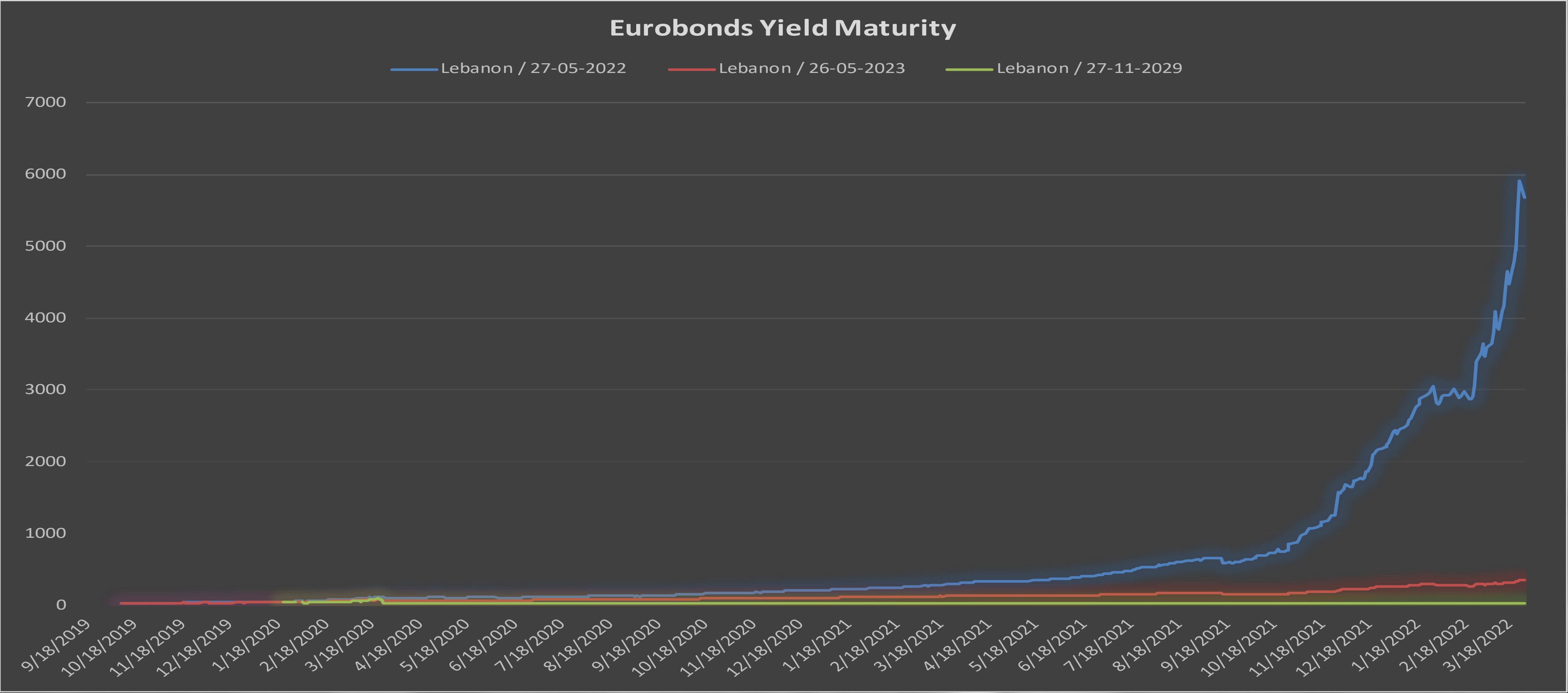
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/22/2022		3/23/2022		3/24/2022		3/28/2022		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	10.5	4870.749	10.25	5084.186	10.875	5000.584	10	5684.21	-8.05%	13.67%	-4.76%	16.70%
LB055923779=	10/4/2022	10.5	1491.704	10.25	1550.644	10.875	1512.055	10	1702.352	-8.05%	12.59%	-4.76%	14.12%
LB085936719=	1/27/2023	10.5	562.96	10.25	577.436	11.125	550.177	10	607.404	-10.11%	10.40%	-4.76%	7.89%
LB141987968=	5/26/2023	10.5	323.037	10.25	329.661	11	317.401	10	341.654	-9.09%	7.64%	-4.76%	5.76%
LB096952406=	10/16/2023	10.5	144.011	10.25	146.266	11	141.154	10	149.637	-9.09%	6.01%	-4.76%	3.91%
LB139634756=	4/22/2024	10.5	107.937	10.25	109.505	11	105.758	10	111.709	-9.09%	5.63%	-4.76%	3.49%
LB131364784=	11/4/2024	10.5	103.985	10.25	105.482	11.125	101.247	10	107.571	-10.11%	6.25%	-4.76%	3.45%
LB047173744=	12/3/2024	11.073	91.446	11.146	91.223	10.644	93.853	10.677	93.913	0.31%	0.06%	-3.58%	2.70%
LB119641756=	2/26/2025	10.5	83.907	10.25	85.06	11	82.197	10	86.603	-9.09%	5.36%	-4.76%	3.21%
LB079315591=	6/12/2025	10.5	54.516	10.25	55.21	11.375	52.487	10	56.073	-12.09%	6.83%	-4.76%	2.86%
LB224218826=	1/15/2026	10.5	50.591	10.25	51.228	11.125	49.268	10	52.012	-10.11%	5.57%	-4.76%	2.81%
LB070782065=	11/27/2026	10.5	43.885	10.25	44.426	11.125	42.739	10	45.08	-10.11%	5.48%	-4.76%	2.72%
LB165508548=	8/1/2027	10.375	41.648	10.25	41.914	10.375	41.733	10	42.522	-3.61%	1.89%	-3.61%	2.10%
LB158623005=	3/23/2027	10.5	37.186	10.25	37.636	10.875	36.624	10	38.168	-8.05%	4.22%	-4.76%	2.64%
LB085936689=	11/29/2027	10.5	34.041	10.25	34.45	10.875	33.525	10	34.927	-8.05%	4.18%	-4.76%	2.60%
LB131367597=	11/3/2028	10.5	31.631	10.25	32.007	10.5	31.68	10	32.444	-4.76%	2.41%	-4.76%	2.57%
LB172080332=	3/20/2028	10.961	29.947	11.089	29.79	10.724	30.31	10.677	30.397	-0.44%	0.29%	-2.59%	1.50%
LB141987976=	5/25/2029	10.5	26.434	10.25	26.744	10.875	26.031	10	27.097	-8.05%	4.10%	-4.76%	2.51%
LB208390864=	11/27/2029	10.625	24.621	10.25	25.047	10.25	25.07	10	25.374	-2.44%	1.21%	-5.88%	3.06%
LB119641985=	2/26/2030	11.265	23.078	11.083	23.267	11.107	23.263	10.96	23.426	-1.32%	0.70%	-2.71%	1.51%
LB139634772=	4/22/2031	10.625	21.158	10.375	21.4	10.125	21.66	10	21.795	-1.23%	0.62%	-5.88%	3.01%
LB172080553=	11/20/2031	10.5	19.442	10.25	19.664	10.125	19.79	10	19.912	-1.23%	0.62%	-4.76%	2.42%
LB182423823=	5/17/2033	10.5	17.627	10.25	17.827	11	17.263	10	18.049	-9.09%	4.55%	-4.76%	2.39%
LB158623048=	3/23/2032	10.5	17.271	10.5	17.271	11.25	16.735	9.5	18.09	-15.56%	8.10%	-9.52%	4.74%
LB182423807=	5/17/2034	10.5	15.607	10.5	15.607	11	15.285	9.5	16.344	-13.64%	6.93%	-9.52%	4.72%



Lebanon Eurobonds



		3/22/2022		3/23/2022		3/24/2022		3/28/2022		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
LB141987950=	5/27/2022	10.5	4870.749	10.25	5084.186	10.875	5000.584	10	5684.21	-8.05%	13.67%	-4.76%	16.70%
LB141987968=	5/26/2023	10.5	323.037	10.25	329.661	11	317.401	10	341.654	-9.09%	7.64%	-4.76%	5.76%
LB208390864=	11/27/2029	10.625	24.621	10.25	25.047	10.25	25.07	10	25.374	-2.44%	1.21%	-5.88%	3.06%

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
LBP=	<i>1505.5</i>
EUR=	<i>1.0984</i>
GBP=	<i>1.3151</i>
CHF=	<i>0.9347</i>
JPY=	<i>124.16</i>
AUD=	<i>0.7515</i>
CAD=	<i>1.2479</i>
XAU=	<i>1929.41</i>
XAG=	<i>2496</i>



Thank you

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