



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Tuesday, March 29, 2022

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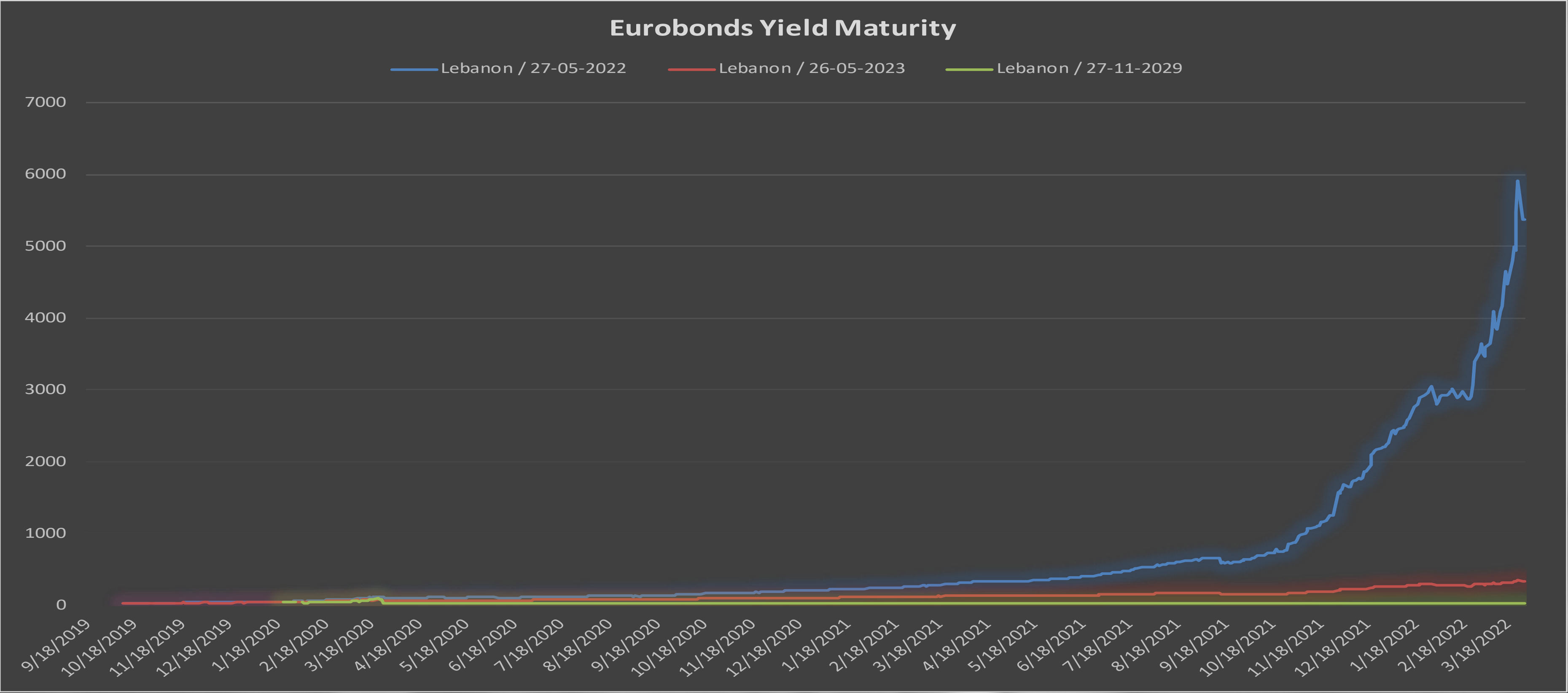
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/23/2022		3/24/2022		3/28/2022		3/29/2022		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	10.25	5084.186	10.875	5000.584	10	5684.21	10.5	5383.458	5.00%	-5.29%	2.44%	5.89%
LB055923779=	10/4/2022	10.25	1550.644	10.875	1512.055	10	1702.352	10.5	1613.686	5.00%	-5.21%	2.44%	4.07%
LB085936719=	1/27/2023	10.25	577.436	11.125	550.177	10	607.404	10.5	583.878	5.00%	-3.87%	2.44%	1.12%
LB141987968=	5/26/2023	10.25	329.661	11	317.401	10	341.654	10.5	330.339	5.00%	-3.31%	2.44%	0.21%
LB096952406=	10/16/2023	10.25	146.266	11	141.154	10	149.637	10.5	145.523	5.00%	-2.75%	2.44%	-0.51%
LB139634756=	4/22/2024	10.25	109.505	11	105.758	10	111.709	10.5	108.792	5.00%	-2.61%	2.44%	-0.65%
LB131364784=	11/4/2024	10.25	105.482	11.125	101.247	10	107.571	10.5	104.779	5.00%	-2.60%	2.44%	-0.67%
LB047173744=	12/3/2024	11.146	91.223	10.644	93.853	10.677	93.913	10.57	94.423	-1.00%	0.54%	-5.17%	3.51%
LB119641756=	2/26/2025	10.25	85.06	11	82.197	10	86.603	10.5	84.426	5.00%	-2.51%	2.44%	-0.75%
LB079315591=	6/12/2025	10.25	55.21	11.375	52.487	10	56.073	10.5	54.736	5.00%	-2.38%	2.44%	-0.86%
LB224218826=	1/15/2026	10.25	51.228	11.125	49.268	10	52.012	10.5	50.78	5.00%	-2.37%	2.44%	-0.87%
LB070782065=	11/27/2026	10.25	44.426	11.125	42.739	10	45.08	10.5	44.027	5.00%	-2.34%	2.44%	-0.90%
LB165508548=	8/1/2027	10.25	41.914	10.375	41.733	10	42.522	10.5	41.533	5.00%	-2.33%	2.44%	-0.91%
LB158623005=	3/23/2027	10.25	37.636	10.875	36.624	10	38.168	10.5	37.288	5.00%	-2.31%	2.44%	-0.92%
LB085936689=	11/29/2027	10.25	34.45	10.875	33.525	10	34.927	10.5	34.127	5.00%	-2.29%	2.44%	-0.94%
LB131367597=	11/3/2028	10.25	32.007	10.5	31.68	10	32.444	10.5	31.705	5.00%	-2.28%	2.44%	-0.94%
LB172080332=	3/20/2028	11.089	29.79	10.724	30.31	10.677	30.397	10.786	30.249	1.02%	-0.49%	-2.73%	1.54%
LB141987976=	5/25/2029	10.25	26.744	10.875	26.031	10	27.097	10.5	26.486	5.00%	-2.25%	2.44%	-0.96%
LB208390864=	11/27/2029	10.25	25.047	10.25	25.07	10	25.374	10.5	24.804	5.00%	-2.25%	2.44%	-0.97%
LB119641985=	2/26/2030	11.083	23.267	11.107	23.263	10.96	23.426	10.751	23.641	-1.91%	0.92%	-3.00%	1.61%
LB139634772=	4/22/2031	10.375	21.4	10.125	21.66	10	21.795	10.5	21.309	5.00%	-2.23%	1.20%	-0.43%
LB172080553=	11/20/2031	10.25	19.664	10.125	19.79	10	19.912	10.5	19.47	5.00%	-2.22%	2.44%	-0.99%
LB182423823=	5/17/2033	10.25	17.827	11	17.263	10	18.049	10.5	17.65	5.00%	-2.21%	2.44%	-0.99%
LB158623048=	3/23/2032	10.5	17.271	11.25	16.735	9.5	18.09	10.5	17.293	10.53%	-4.41%	0.00%	0.13%
LB182423807=	5/17/2034	10.5	15.607	11	15.285	9.5	16.344	10.5	15.625	10.53%	-4.40%	0.00%	0.12%



Lebanon Eurobonds



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LB141987950=	5/27/2022	10.25	5084.186	10.875	5000.584	10	5684.21	10.5	5383.458	5.00%	-5.29%	2.44%	5.89%
LB141987968=	5/26/2023	10.25	329.661	11	317.401	10	341.654	10.5	330.339	5.00%	-3.31%	2.44%	0.21%
LB208390864=	11/27/2029	10.25	25.047	10.25	25.07	10	25.374	10.5	24.804	5.00%	-2.25%	2.44%	-0.97%

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>1505.7</i>
EUR=	<i>1.1051</i>
GBP=	<i>1.31</i>
CHF=	<i>0.9354</i>
JPY=	<i>123.49</i>
AUD=	<i>0.7502</i>
CAD=	<i>1.248</i>
XAU=	<i>1914.36</i>
XAG=	<i>2464</i>



Thank you

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