



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Tuesday, March 15, 2022

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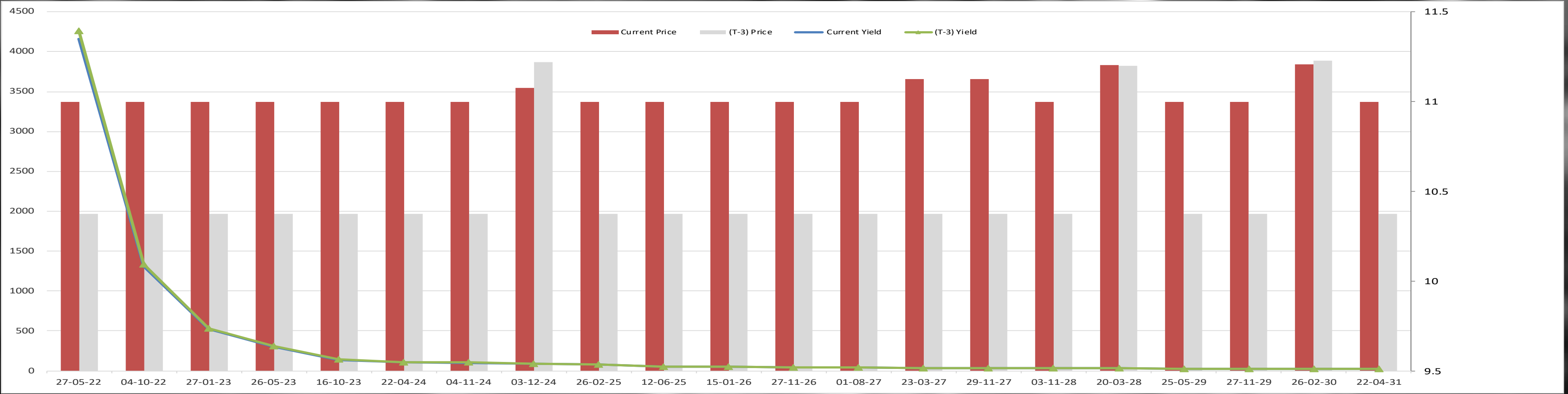
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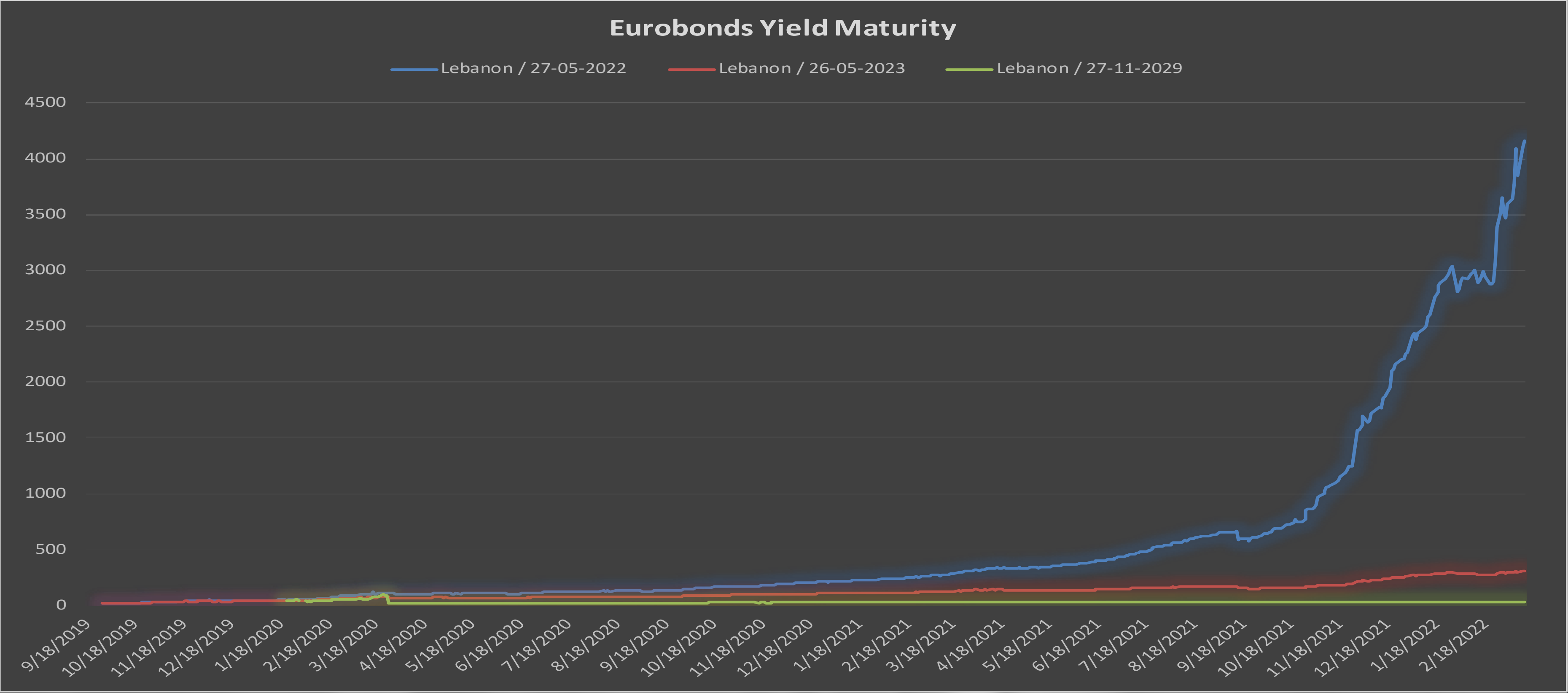
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/9/2022		3/10/2022		3/11/2022		3/15/2022		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	10.375	4260.109	11.25	3944.444	11.25	4000	11	4161.039	-2.22%	4.03%	6.02%	-2.33%
LB055923779=	10/4/2022	10.375	1336.883	11.25	1243.059	11.375	1242.966	11	1302.847	-3.30%	4.82%	6.02%	-2.55%
LB085936719=	1/27/2023	10.375	536.064	11.25	505.411	11.25	508.275	11	520.511	-2.22%	2.41%	6.02%	-2.90%
LB141987968=	5/26/2023	10.375	314.085	11.25	298.082	11.25	299.139	11	304.944	-2.22%	1.94%	6.02%	-2.91%
LB096952406=	10/16/2023	10.375	142.531	11.25	136.239	11.5	134.714	11	138.51	-4.35%	2.82%	6.02%	-2.82%
LB139634756=	4/22/2024	10.375	107.238	11.25	102.692	11.25	102.824	11	104.254	-2.22%	1.39%	6.02%	-2.78%
LB131364784=	11/4/2024	10.375	103.355	11.25	98.995	11.25	99.118	11	100.485	-2.22%	1.38%	6.02%	-2.78%
LB047173744=	12/3/2024	11.22	89.767	11.072	90.521	10.845	91.648	11.078	90.7	2.15%	-1.03%	-1.27%	1.04%
LB119641756=	2/26/2025	10.375	83.58	11.25	80.144	11.375	79.748	11	81.281	-3.30%	1.92%	6.02%	-2.75%
LB079315591=	6/12/2025	10.375	54.478	11.25	52.331	11.375	52.069	11	53.006	-3.30%	1.80%	6.02%	-2.70%
LB224218826=	1/15/2026	10.375	50.577	11.25	48.596	11.375	48.353	11	49.214	-3.30%	1.78%	6.02%	-2.69%
LB070782065=	11/27/2026	10.375	43.905	11.25	42.204	11.25	42.227	11	42.727	-2.22%	1.18%	6.02%	-2.68%
LB165508548=	8/1/2027	10.375	41.437	11.25	39.838	10.5	41.239	11	40.327	4.76%	-2.21%	6.02%	-2.68%
LB158623005=	3/23/2027	10.375	37.231	11.25	35.804	11.125	36.019	11.125	36.035	0.00%	0.04%	7.23%	-3.21%
LB085936689=	11/29/2027	10.375	34.094	11.25	32.795	11.125	32.989	11.125	33.003	0.00%	0.04%	7.23%	-3.20%
LB131367597=	11/3/2028	10.375	31.688	11.25	30.485	10.125	32.08	11	30.846	8.64%	-3.85%	6.02%	-2.66%
LB172080332=	3/20/2028	11.198	29.526	11.179	29.562	11.189	29.56	11.202	29.554	0.12%	-0.02%	0.04%	0.09%
LB141987976=	5/25/2029	10.375	26.498	11.25	25.501	11.375	25.372	11	25.796	-3.30%	1.67%	6.02%	-2.65%
LB208390864=	11/27/2029	10.375	24.822	11.25	23.892	10.5	24.698	11	24.166	4.76%	-2.15%	6.02%	-2.64%
LB119641985=	2/26/2030	11.228	23.047	11.179	23.103	11.23	23.059	11.207	23.088	-0.20%	0.13%	-0.19%	0.18%
LB139634772=	4/22/2031	10.375	21.339	11.25	20.544	10.25	21.47	11	20.776	7.32%	-3.23%	6.02%	-2.64%
LB172080553=	11/20/2031	10.375	19.503	11.25	18.779	10.375	19.513	11	18.99	6.02%	-2.68%	6.02%	-2.63%
LB182423823=	5/17/2033	10.375	17.686	11.25	17.032	10.5	17.596	11	17.222	4.76%	-2.13%	6.02%	-2.62%
LB158623048=	3/23/2032	10.375	17.329	11.25	16.688	11.375	16.604	11	16.874	-3.30%	1.63%	6.02%	-2.63%
LB182423807=	5/17/2034	10.375	15.663	11.25	15.086	11	15.25	11	15.252	0.00%	0.01%	6.02%	-2.62%



Lebanon Eurobonds



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LB141987950=	5/27/2022	10.375	4260.109	11.25	3944.444	11.25	4000	11	4161.039	-2.22%	4.03%	6.02%	-2.33%
LB141987968=	5/26/2023	10.375	314.085	11.25	298.082	11.25	299.139	11	304.944	-2.22%	1.94%	6.02%	-2.91%
LB208390864=	11/27/2029	10.375	24.822	11.25	23.892	10.5	24.698	11	24.166	4.76%	-2.15%	6.02%	-2.64%

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>1.0993</i>
GBP=	<i>1.3069</i>
CHF=	<i>0.9386</i>
JPY=	<i>117.86</i>
AUD=	<i>0.721</i>
CAD=	<i>1.2831</i>
XAU=	<i>1927.09</i>
XAG=	<i>2468</i>



Thank you

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