



CAPITAL MARKETS AUTHORITY

End of Day Market Report

Wednesday, March 16,
2022



هيئة الاسواق المالية
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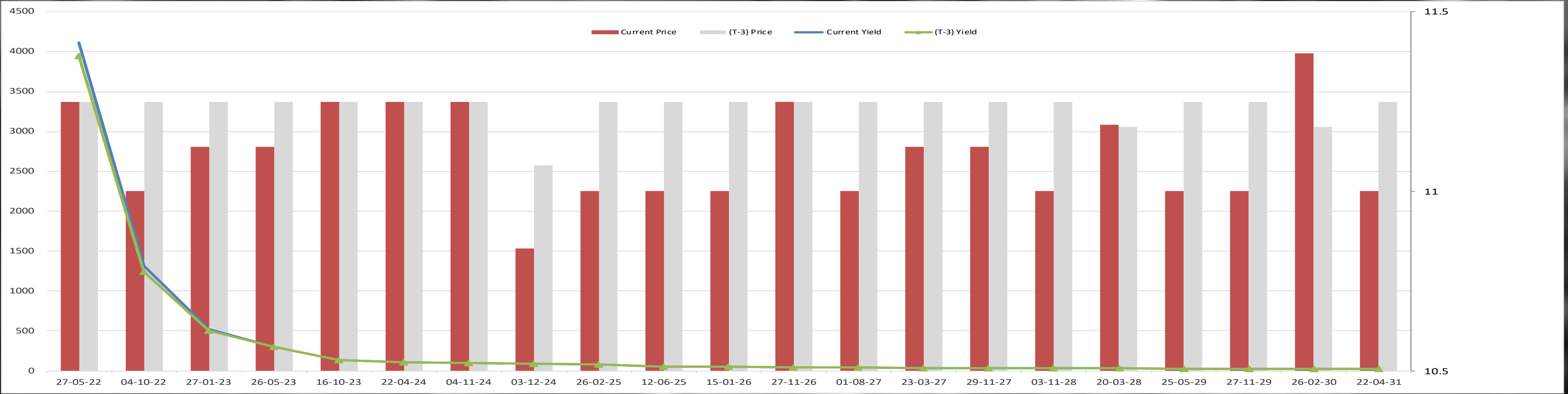
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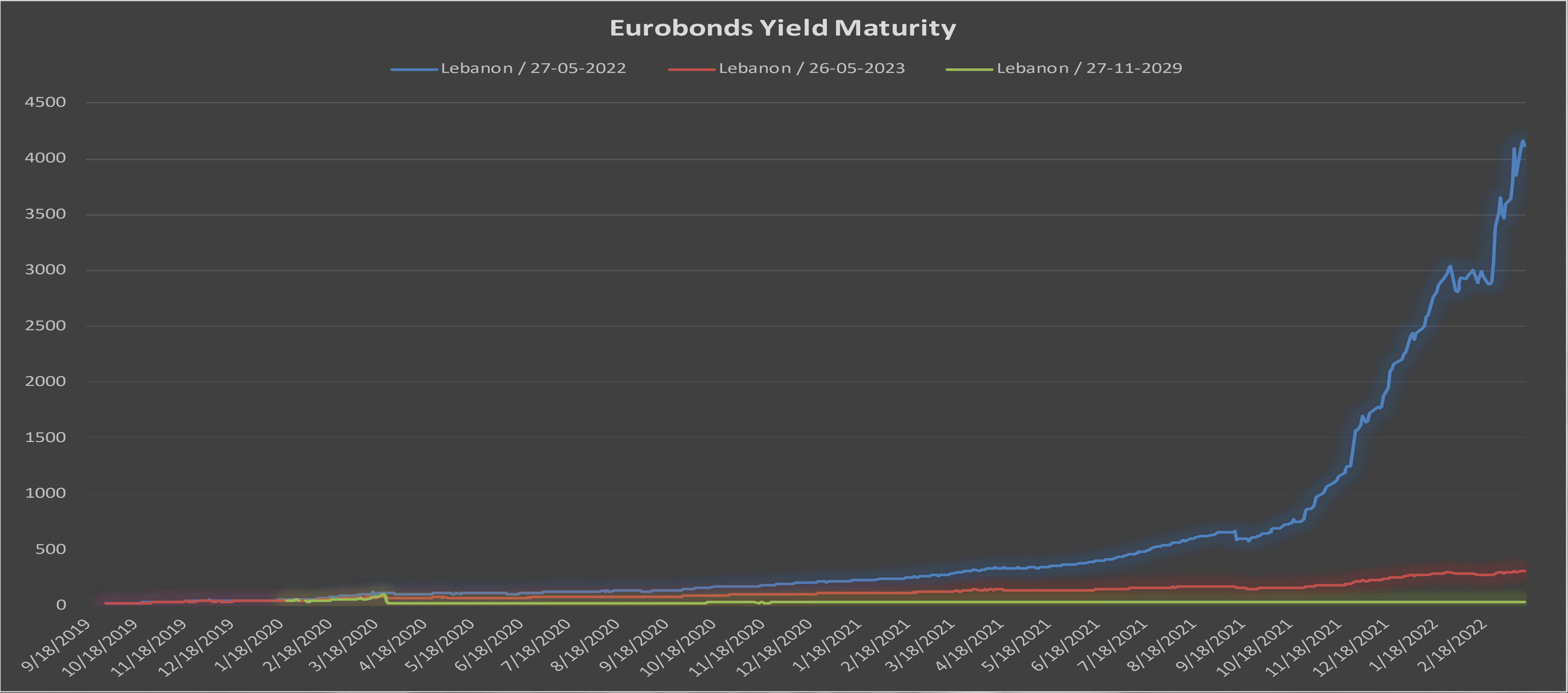
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/9/2022		3/10/2022		3/11/2022		3/16/2022		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	11.25	3944.444	11.25	4000	11	4161.039	11.25	4115.942	2.27%	-1.08%	0.00%	4.35%
LB055923779=	10/4/2022	11.25	1243.059	11.375	1242.966	11	1302.847	11	1318.391	0.00%	1.19%	-2.22%	6.06%
LB085936719=	1/27/2023	11.25	505.411	11.25	508.275	11	520.511	11.125	518.759	1.14%	-0.34%	-1.11%	2.64%
LB141987968=	5/26/2023	11.25	298.082	11.25	299.139	11	304.944	11.125	303.638	1.14%	-0.43%	-1.11%	1.86%
LB096952406=	10/16/2023	11.25	136.239	11.5	134.714	11	138.51	11.25	136.934	2.27%	-1.14%	0.00%	0.51%
LB139634756=	4/22/2024	11.25	102.692	11.25	102.824	11	104.254	11.25	103.09	2.27%	-1.12%	0.00%	0.39%
LB131364784=	11/4/2024	11.25	98.995	11.25	99.118	11	100.485	11.25	99.366	2.27%	-1.11%	0.00%	0.37%
LB047173744=	12/3/2024	11.072	90.521	10.845	91.648	11.078	90.7	10.84	91.879	-2.15%	1.30%	-2.10%	1.50%
LB119641756=	2/26/2025	11.25	80.144	11.375	79.748	11	81.281	11	81.364	0.00%	0.10%	-2.22%	1.52%
LB079315591=	6/12/2025	11.25	52.331	11.375	52.069	11	53.006	11	53.041	0.00%	0.07%	-2.22%	1.36%
LB224218826=	1/15/2026	11.25	48.596	11.375	48.353	11	49.214	11	49.244	0.00%	0.06%	-2.22%	1.33%
LB070782065=	11/27/2026	11.25	42.204	11.25	42.227	11	42.727	11.25	42.272	2.27%	-1.06%	0.00%	0.16%
LB165508548=	8/1/2027	11.25	39.838	10.5	41.239	11	40.327	11	40.348	0.00%	0.05%	-2.22%	1.28%
LB158623005=	3/23/2027	11.25	35.804	11.125	36.019	11.125	36.035	11.125	36.052	0.00%	0.05%	-1.11%	0.69%
LB085936689=	11/29/2027	11.25	32.795	11.125	32.989	11.125	33.003	11.125	33.017	0.00%	0.04%	-1.11%	0.68%
LB131367597=	11/3/2028	11.25	30.485	10.125	32.08	11	30.846	11	30.858	0.00%	0.04%	-2.22%	1.22%
LB172080332=	3/20/2028	11.179	29.562	11.189	29.56	11.202	29.554	11.185	29.587	-0.15%	0.11%	0.05%	0.08%
LB141987976=	5/25/2029	11.25	25.501	11.375	25.372	11	25.796	11	25.805	0.00%	0.03%	-2.22%	1.19%
LB208390864=	11/27/2029	11.25	23.892	10.5	24.698	11	24.166	11	24.174	0.00%	0.03%	-2.22%	1.18%
LB119641985=	2/26/2030	11.179	23.103	11.23	23.059	11.207	23.088	11.385	22.919	1.59%	-0.73%	1.84%	-0.80%
LB139634772=	4/22/2031	11.25	20.544	10.25	21.47	11	20.776	11	20.782	0.00%	0.03%	-2.22%	1.16%
LB172080553=	11/20/2031	11.25	18.779	10.375	19.513	11	18.99	11	18.995	0.00%	0.03%	-2.22%	1.15%
LB182423823=	5/17/2033	11.25	17.032	10.5	17.596	11	17.222	11	17.225	0.00%	0.02%	-2.22%	1.13%
LB158623048=	3/23/2032	11.25	16.688	11.375	16.604	11	16.874	11.25	16.699	2.27%	-1.04%	0.00%	0.07%
LB182423807=	5/17/2034	11.25	15.086	11	15.25	11	15.252	11	15.255	0.00%	0.02%	-2.22%	1.12%



Lebanon Eurobonds



		3/9/2022		3/10/2022		3/11/2022		3/16/2022		Daily % Change		Weekly % Change	
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LB141987968=	5/26/2023	11.25	298.082	11.25	299.139	11	304.944	11.125	303.638	1.14%	-0.43%	-1.11%	1.86%
LB208390864=	11/27/2029	11.25	23.892	10.5	24.698	11	24.166	11	24.174	0.00%	0.03%	-2.22%	1.18%

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>1.1003</i>
GBP=	<i>1.3092</i>
CHF=	<i>0.9404</i>
JPY=	<i>118.28</i>
AUD=	<i>0.7251</i>
CAD=	<i>1.2688</i>
XAU=	<i>1917.24</i>
XAG=	<i>2485</i>



Thank you

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