



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Thursday, March 17, 2022

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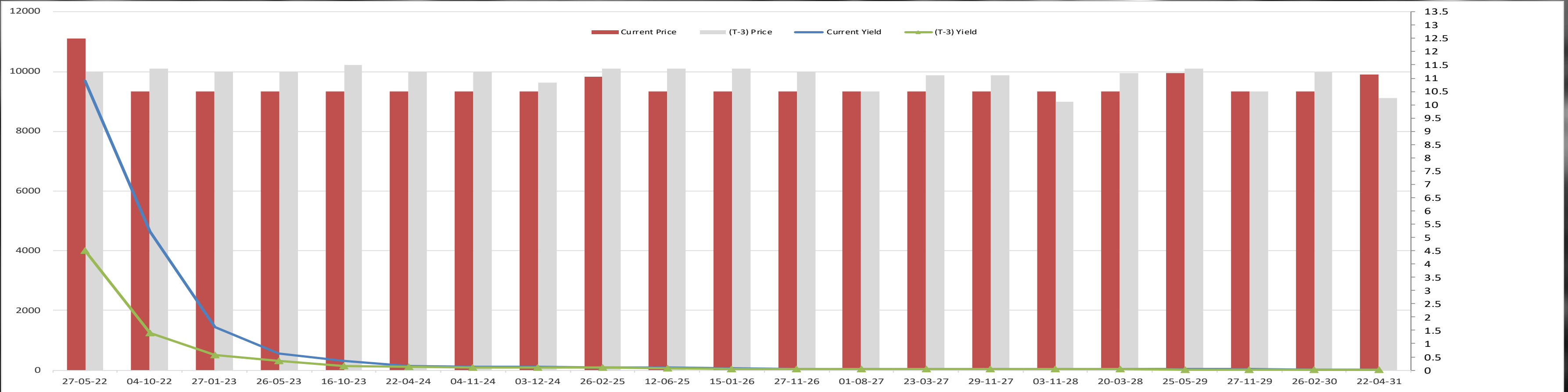
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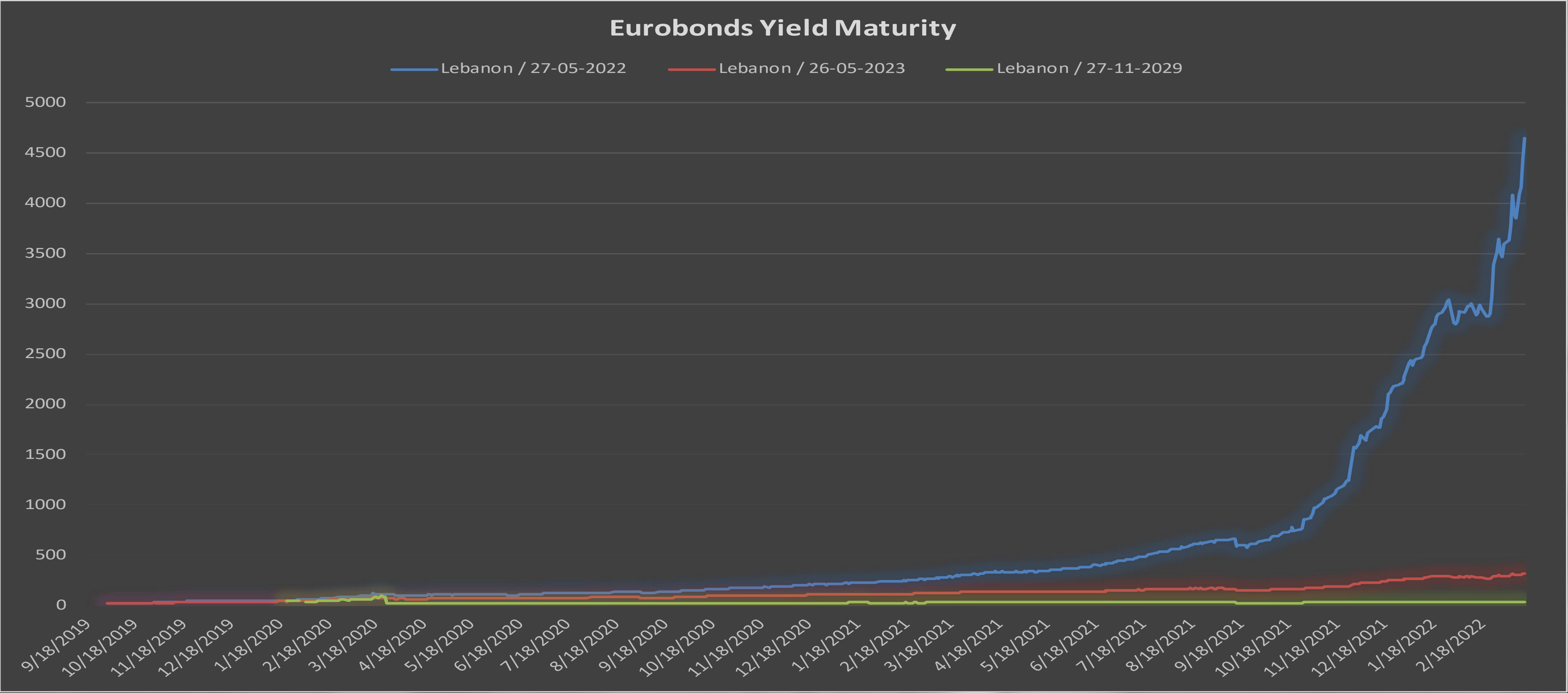
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/9/2022		3/10/2022		3/11/2022		3/17/2022		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	4000	11	4161.039	11.25	4115.942	12.5	9692.308	11.11%	135.48%	11.11%	142.31%
LB055923779=	10/4/2022	11.375	1242.966	11	1302.847	11	1318.391	10.5	4649.351	-4.55%	252.65%	-7.69%	274.05%
LB085936719=	1/27/2023	11.25	508.275	11	520.511	11.125	518.759	10.5	1436.479	-5.62%	176.91%	-6.67%	182.62%
LB141987968=	5/26/2023	11.25	299.139	11	304.944	11.125	303.638	10.5	553.01	-5.62%	82.13%	-6.67%	84.87%
LB096952406=	10/16/2023	11.5	134.714	11	138.51	11.25	136.934	10.5	319.5	-6.67%	133.32%	-8.70%	137.17%
LB139634756=	4/22/2024	11.25	102.824	11	104.254	11.25	103.09	10.5	143.267	-6.67%	38.97%	-6.67%	39.33%
LB131364784=	11/4/2024	11.25	99.118	11	100.485	11.25	99.366	10.5	107.515	-6.67%	8.20%	-6.67%	8.47%
LB047173744=	12/3/2024	10.845	91.648	11.078	90.7	10.84	91.879	10.5	103.593	-3.14%	12.75%	-3.18%	13.03%
LB119641756=	2/26/2025	11.375	79.748	11	81.281	11	81.364	11.063	91.179	0.57%	12.06%	-2.74%	14.33%
LB079315591=	6/12/2025	11.375	52.069	11	53.006	11	53.041	10.5	83.65	-4.55%	57.71%	-7.69%	60.65%
LB224218826=	1/15/2026	11.375	48.353	11	49.214	11	49.244	10.5	54.407	-4.55%	10.48%	-7.69%	12.52%
LB070782065=	11/27/2026	11.25	42.227	11	42.727	11.25	42.272	10.5	50.497	-6.67%	19.46%	-6.67%	19.58%
LB165508548=	8/1/2027	10.5	41.239	11	40.327	11	40.348	10.5	43.814	-4.55%	8.59%	0.00%	6.24%
LB158623005=	3/23/2027	11.125	36.019	11.125	36.035	11.125	36.052	10.5	41.343	-5.62%	14.68%	-5.62%	14.78%
LB085936689=	11/29/2027	11.125	32.989	11.125	33.003	11.125	33.017	10.5	37.135	-5.62%	12.47%	-5.62%	12.57%
LB131367597=	11/3/2028	10.125	32.08	11	30.846	11	30.858	10.5	33.999	-4.55%	10.18%	3.70%	5.98%
LB172080332=	3/20/2028	11.189	29.56	11.202	29.554	11.185	29.587	10.5	31.594	-6.12%	6.78%	-6.16%	6.88%
LB141987976=	5/25/2029	11.375	25.372	11	25.796	11	25.805	11.199	29.603	1.81%	14.72%	-1.55%	16.68%
LB208390864=	11/27/2029	10.5	24.698	11	24.166	11	24.174	10.5	26.409	-4.55%	9.25%	0.00%	6.93%
LB119641985=	2/26/2030	11.23	23.059	11.207	23.088	11.385	22.919	10.5	24.736	-7.77%	7.93%	-6.50%	7.27%
LB139634772=	4/22/2031	10.25	21.47	11	20.776	11	20.782	11.145	23.177	1.32%	11.52%	8.73%	7.95%
LB172080553=	11/20/2031	10.375	19.513	11	18.99	11	18.995	10.5	21.259	-4.55%	11.92%	1.20%	8.95%
LB182423823=	5/17/2033	10.5	17.596	11	17.222	11	17.225	10.5	19.428	-4.55%	12.79%	0.00%	10.41%
LB158623048=	3/23/2032	11.375	16.604	11	16.874	11.25	16.699	10.5	17.615	-6.67%	5.49%	-7.69%	6.09%
LB182423807=	5/17/2034	11	15.25	11	15.252	11	15.255	10.5	17.26	-4.55%	13.14%	-4.55%	13.18%



Lebanon Eurobonds



		3/9/2022		3/10/2022		3/11/2022		3/17/2022		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
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LB141987968=	5/26/2023	11.25	299.139	11	304.944	11.125	303.638	10.5	553.01	-5.62%	82.13%	-6.67%	84.87%
LB208390864=	11/27/2029	10.5	24.698	11	24.166	11	24.174	10.5	26.409	-4.55%	9.25%	0.00%	6.93%

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>1.1046</i>
GBP=	<i>1.3186</i>
CHF=	<i>0.9395</i>
JPY=	<i>118.57</i>
AUD=	<i>0.7339</i>
CAD=	<i>1.2659</i>
XAU=	<i>1944.0051</i>
XAG=	<i>2533.21</i>



Thank you

research@cma.gov.lb

Wardiyeh, Hamra
Rome Street
Building Capital Market Authority
P.O. Box: 5358
T +961.1.735500

www.cma.gov.lb



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