



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
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End of Day Market Report

Wednesday, March 2, 2022

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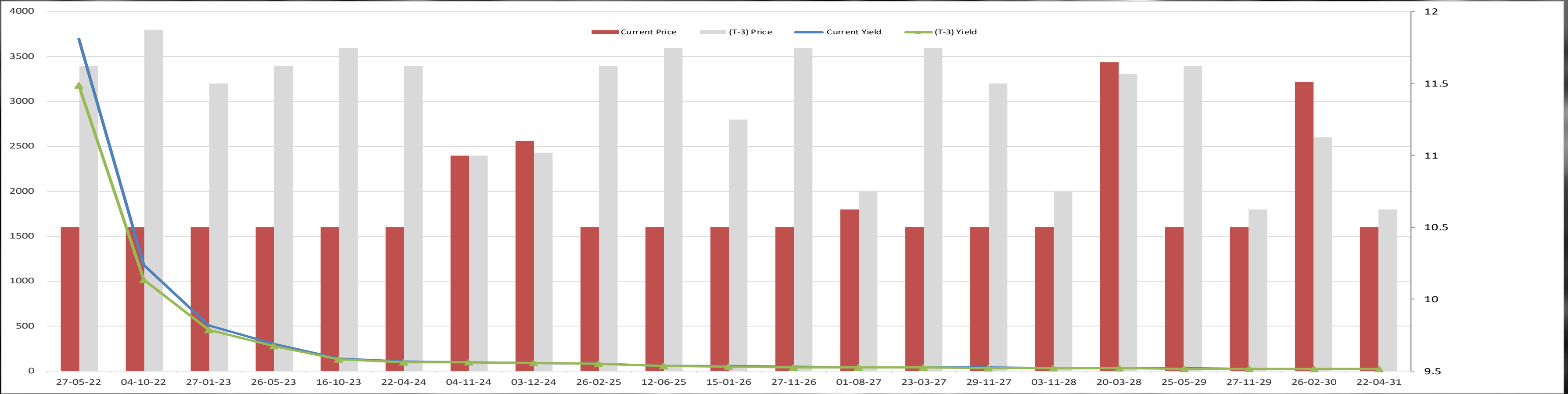
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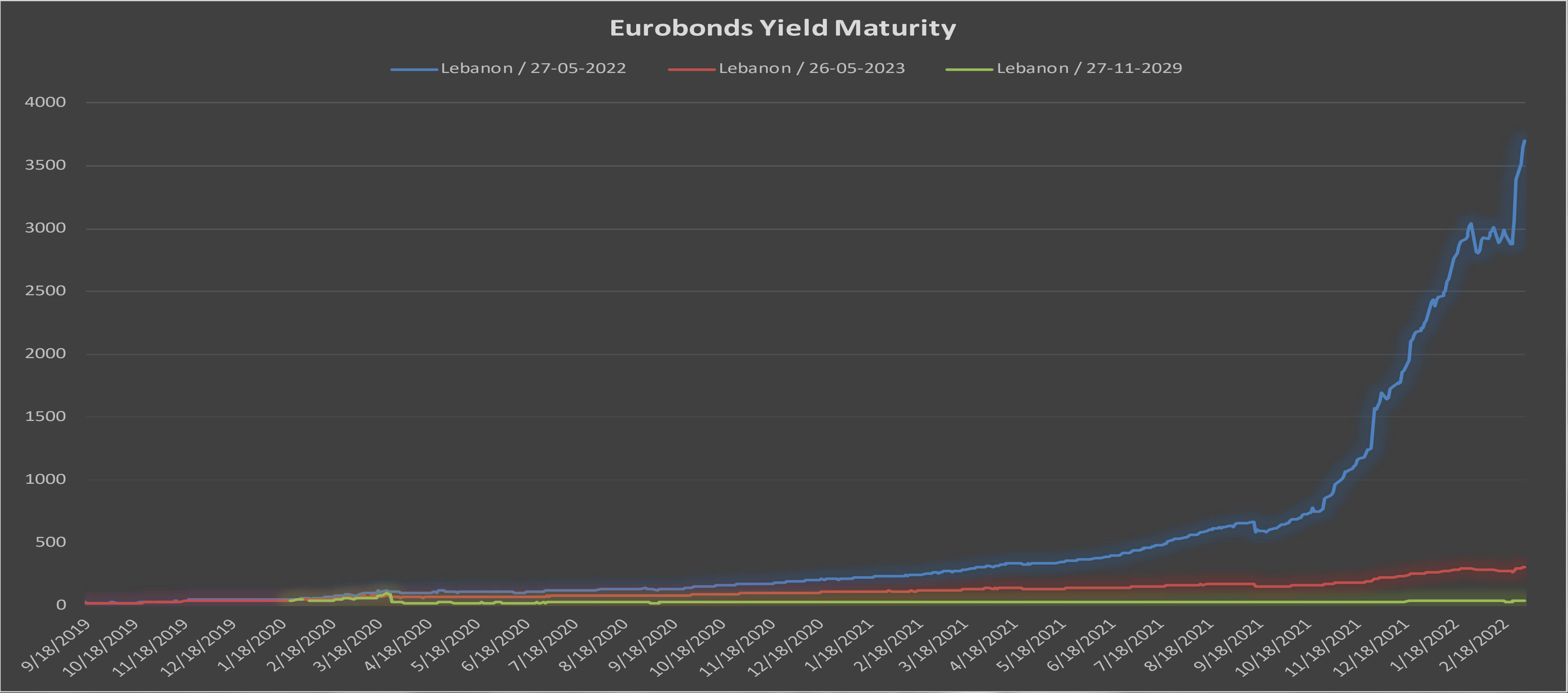
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Lebanon Eurobonds

Reuters Ticker	Maturity	2/25/2022		2/28/2022		3/1/2022		3/2/2022		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	11.625	3182.296	11	3426.738	10.75	3558.139	10.5	3697.074	-2.33%	3.90%	-9.68%	16.18%
LB055923779=	10/4/2022	11.875	1010.681	11	1102.992	10.75	1140.654	10.5	1180.418	-2.33%	3.49%	-11.58%	16.79%
LB085936719=	1/27/2023	11.5	460.181	11.125	474.89	10.75	490.457	10.5	502.259	-2.33%	2.41%	-8.70%	9.14%
LB141987968=	5/26/2023	11.625	277.61	11	289.389	10.75	294.981	10.5	300.773	-2.33%	1.96%	-9.68%	8.34%
LB096952406=	10/16/2023	11.75	129.717	11	135.058	10.75	137.092	10.5	139.187	-2.33%	1.53%	-10.64%	7.30%
LB139634756=	4/22/2024	11.625	99.036	11.25	101.002	10.75	103.705	10.5	105.181	-2.33%	1.42%	-9.68%	6.20%
LB131364784=	11/4/2024	11	98.518	11	98.639	11	98.76	11	98.881	0.00%	0.12%	0.00%	0.37%
LB047173744=	12/3/2024	11.02	89.34	11.04	89.352	11.02	89.539	11.099	89.292	0.72%	-0.28%	0.72%	-0.05%
LB119641756=	2/26/2025	11.625	77.636	11	80.065	10.75	81.13	10.5	82.224	-2.33%	1.35%	-9.68%	5.91%
LB079315591=	6/12/2025	11.75	50.698	11	52.483	10.75	53.131	10.5	53.797	-2.33%	1.25%	-10.64%	6.11%
LB224218826=	1/15/2026	11.25	48.181	11.25	48.211	10.75	49.359	10.5	49.97	-2.33%	1.24%	-6.67%	3.71%
LB070782065=	11/27/2026	11.75	40.976	11.25	41.912	10.75	42.895	10.5	43.417	-2.33%	1.22%	-10.64%	5.96%
LB165508548=	8/1/2027	10.75	40.46	11	40.023	10.75	40.5	10.625	40.754	-1.16%	0.63%	-1.16%	0.73%
LB158623005=	3/23/2027	11.75	34.811	11	35.991	10.75	36.415	10.5	36.849	-2.33%	1.19%	-10.64%	5.85%
LB085936689=	11/29/2027	11.5	32.252	11	32.98	10.75	33.364	10.5	33.759	-2.33%	1.18%	-8.70%	4.67%
LB131367597=	11/3/2028	10.75	30.999	10.875	30.838	10.625	31.197	10.5	31.386	-1.18%	0.61%	-2.33%	1.25%
LB172080332=	3/20/2028	11.57	28.915	10.875	29.815	10.875	29.826	11.649	28.849	7.12%	-3.28%	0.68%	-0.23%
LB141987976=	5/25/2029	11.625	24.982	11	25.671	10.75	25.964	10.5	26.264	-2.33%	1.16%	-9.68%	5.13%
LB208390864=	11/27/2029	10.625	24.45	11	24.057	10.75	24.329	10.5	24.609	-2.33%	1.15%	-1.18%	0.65%
LB119641985=	2/26/2030	11.125	23.062	11.125	23.069	11.01	23.191	11.51	22.705	4.54%	-2.10%	3.46%	-1.55%
LB139634772=	4/22/2031	10.625	21.032	11	20.695	10.75	20.927	10.5	21.159	-2.33%	1.11%	-1.18%	0.60%
LB172080553=	11/20/2031	10.5	19.335	11	18.923	10.75	19.133	10.25	19.566	-4.65%	2.26%	-2.38%	1.19%
LB182423823=	5/17/2033	10.625	17.443	11	17.166	10.75	17.356	10.625	17.455	-1.16%	0.57%	0.00%	0.07%
LB158623048=	3/23/2032	11.125	16.728	11.125	16.731	10.75	17.007	10.5	17.197	-2.33%	1.12%	-5.62%	2.80%
LB182423807=	5/17/2034	12.25	14.438	11	15.209	10.75	15.376	10.5	15.547	-2.33%	1.11%	-14.29%	7.68%



Lebanon Eurobonds



		2/25/2022		2/28/2022		3/1/2022		3/2/2022		Daily % Change		Weekly % Change	
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LB141987968=	5/26/2023	11.625	277.61	11	289.389	10.75	294.981	10.5	300.773	-2.33%	1.96%	-9.68%	8.34%
LB208390864=	11/27/2029	10.625	24.45	11	24.057	10.75	24.329	10.5	24.609	-2.33%	1.15%	-1.18%	0.65%

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>1504.19</i>
EUR=	<i>1.1102</i>
GBP=	<i>1.3324</i>
CHF=	<i>0.9196</i>
JPY=	<i>115.32</i>
AUD=	<i>0.727</i>
CAD=	<i>1.2689</i>
XAU=	<i>1927.4</i>
XAG=	<i>2508.75</i>



Thank you

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