



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Thursday, March 3, 2022

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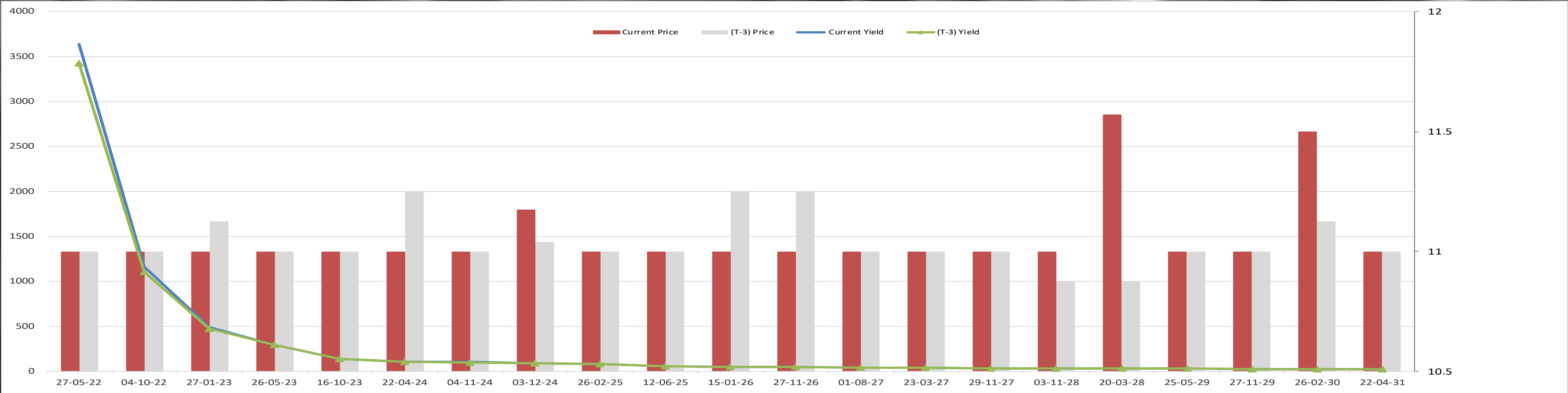
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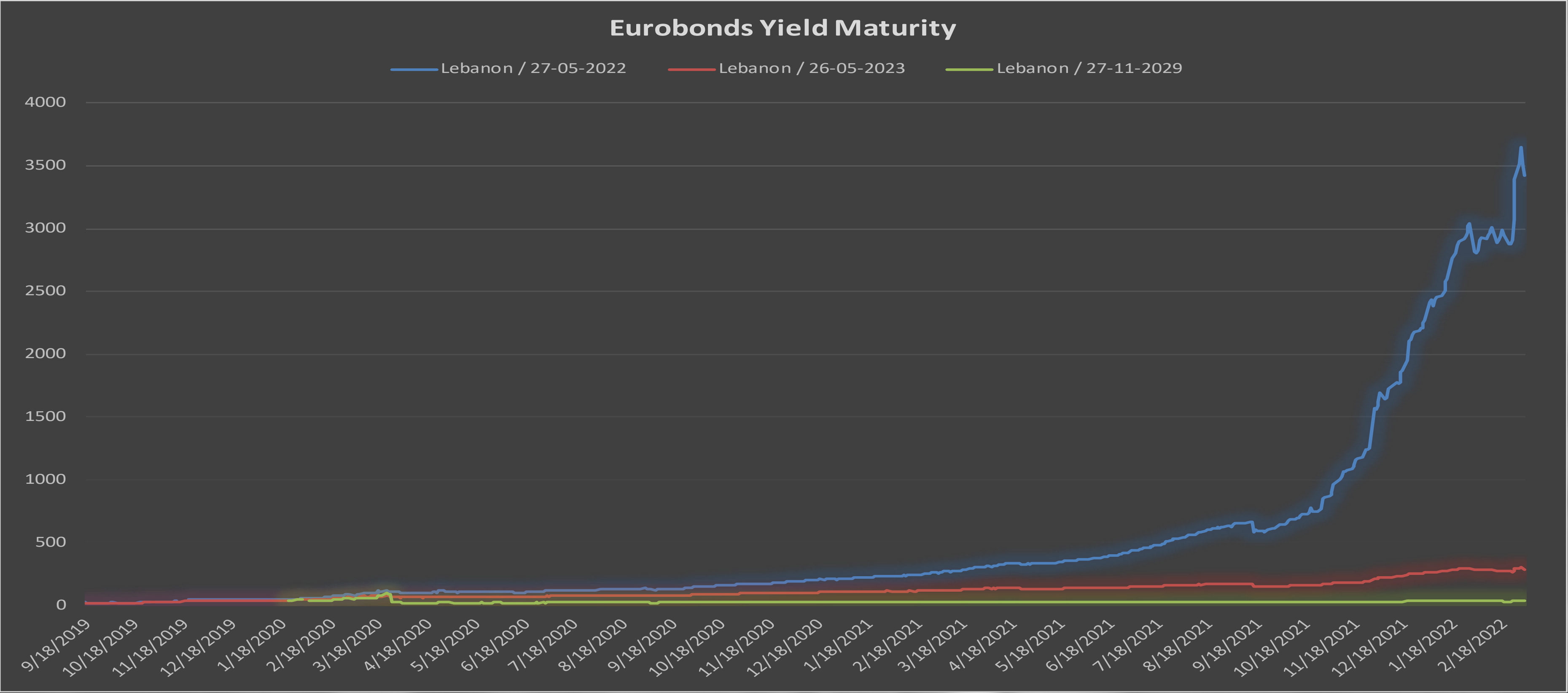
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Lebanon Eurobonds

Reuters Ticker	Maturity	2/28/2022		3/1/2022		3/2/2022		3/3/2022		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	3426.738	10.75	3558.139	10.5	3697.074	11	3640.909	4.76%	-1.52%	0.00%	6.25%
LB055923779=	10/4/2022	11	1102.992	10.75	1140.654	10.5	1180.418	11	1163.332	4.76%	-1.45%	0.00%	5.47%
LB085936719=	1/27/2023	11.125	474.89	10.75	490.457	10.5	502.259	11	492.224	4.76%	-2.00%	-1.12%	3.65%
LB141987968=	5/26/2023	11	289.389	10.75	294.981	10.5	300.773	11	294.403	4.76%	-2.12%	0.00%	1.73%
LB096952406=	10/16/2023	11	135.058	10.75	137.092	10.5	139.187	11	136.19	4.76%	-2.15%	0.00%	0.84%
LB139634756=	4/22/2024	11.25	101.002	10.75	103.705	10.5	105.181	11	102.923	4.76%	-2.15%	-2.22%	1.90%
LB131364784=	11/4/2024	11	98.639	11	98.76	11	98.881	11	99.247	0.00%	0.37%	0.00%	0.62%
LB047173744=	12/3/2024	11.04	89.352	11.02	89.539	11.099	89.292	11.175	89.259	0.68%	-0.04%	1.22%	-0.10%
LB119641756=	2/26/2025	11	80.065	10.75	81.13	10.5	82.224	11	80.466	4.76%	-2.14%	0.00%	0.50%
LB079315591=	6/12/2025	11	52.483	10.75	53.131	10.5	53.797	11	52.656	4.76%	-2.12%	0.00%	0.33%
LB224218826=	1/15/2026	11.25	48.211	10.75	49.359	10.5	49.97	11	48.912	4.76%	-2.12%	-2.22%	1.45%
LB070782065=	11/27/2026	11.25	41.912	10.75	42.895	10.5	43.417	11	42.499	4.76%	-2.11%	-2.22%	1.40%
LB165508548=	8/1/2027	11	40.023	10.75	40.5	10.625	40.754	11	40.124	3.53%	-1.55%	0.00%	0.25%
LB158623005=	3/23/2027	11	35.991	10.75	36.415	10.5	36.849	11	36.073	4.76%	-2.11%	0.00%	0.23%
LB085936689=	11/29/2027	11	32.98	10.75	33.364	10.5	33.759	11	33.048	4.76%	-2.11%	0.00%	0.21%
LB131367597=	11/3/2028	10.875	30.838	10.625	31.197	10.5	31.386	11	30.727	4.76%	-2.10%	1.15%	-0.36%
LB172080332=	3/20/2028	10.875	29.815	10.875	29.826	11.649	28.849	11.57	28.979	-0.68%	0.45%	6.39%	-2.80%
LB141987976=	5/25/2029	11	25.671	10.75	25.964	10.5	26.264	11	25.713	4.76%	-2.10%	0.00%	0.16%
LB208390864=	11/27/2029	11	24.057	10.75	24.329	10.5	24.609	11	24.093	4.76%	-2.10%	0.00%	0.15%
LB119641985=	2/26/2030	11.125	23.069	11.01	23.191	11.51	22.705	11.5	22.734	-0.09%	0.13%	3.37%	-1.45%
LB139634772=	4/22/2031	11	20.695	10.75	20.927	10.5	21.159	11	20.722	4.76%	-2.07%	0.00%	0.13%
LB172080553=	11/20/2031	11	18.923	10.75	19.133	10.25	19.566	11	18.945	7.32%	-3.17%	0.00%	0.12%
LB182423823=	5/17/2033	11	17.166	10.75	17.356	10.625	17.455	10.5	17.562	-1.18%	0.61%	-4.55%	2.31%
LB158623048=	3/23/2032	11.125	16.731	10.75	17.007	10.5	17.197	11	16.839	4.76%	-2.08%	-1.12%	0.65%
LB182423807=	5/17/2034	11	15.209	10.75	15.376	10.5	15.547	11	15.223	4.76%	-2.08%	0.00%	0.09%



Lebanon Eurobonds



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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>1.1086</i>
GBP=	<i>1.3375</i>
CHF=	<i>0.9196</i>
JPY=	<i>115.7</i>
AUD=	<i>0.7302</i>
CAD=	<i>1.2628</i>
XAU=	<i>1933.84</i>
XAG=	<i>2530.97</i>



Thank you

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