



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Thursday, March 10, 2022

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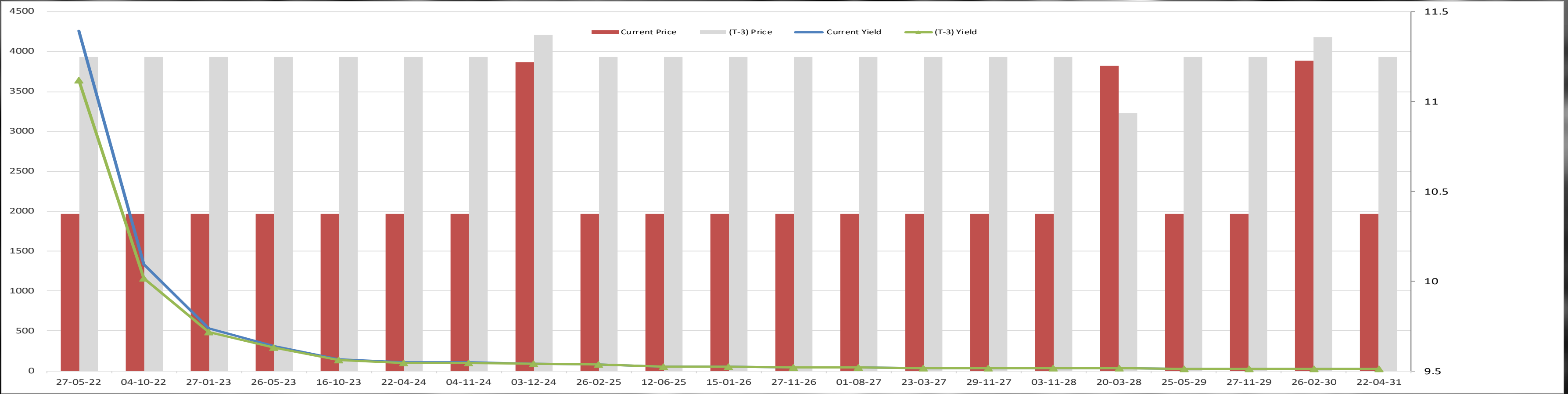
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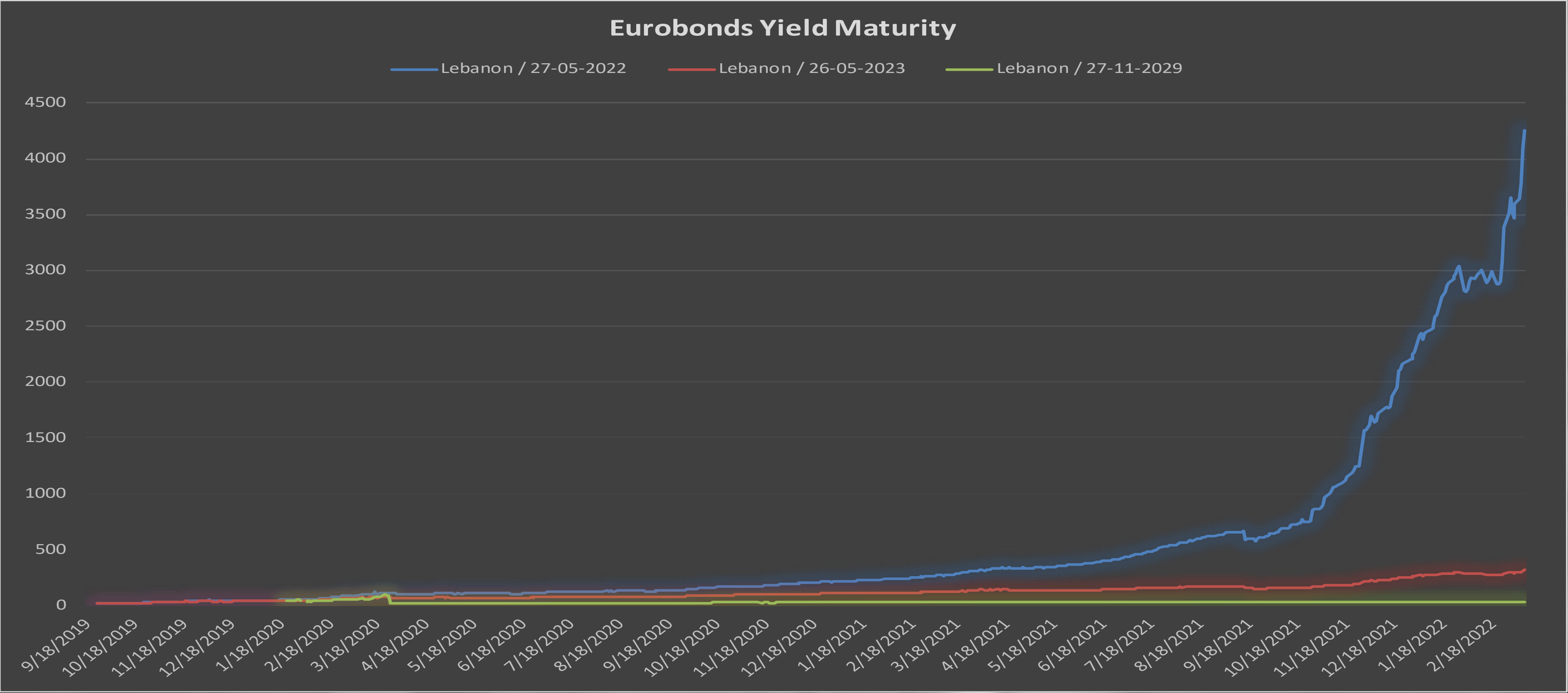
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Lebanon Eurobonds

| Reuters Ticker | Maturity | 3/7/2022 | | 3/8/2022 | | 3/9/2022 | | 3/10/2022 | | 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 | 3641.026 | 11.25 | 3688.312 | 11.25 | 3736.842 | 10.375 | 4260.109 | -7.78% | 14.00% | -7.78% | 17.00% |
| LB055923779= | 10/4/2022 | 11.25 | 1161.96 | 11.25 | 1174.828 | 11 | 1215.881 | 10.375 | 1336.883 | -5.68% | 9.95% | -7.78% | 15.05% |
| LB085936719= | 1/27/2023 | 11.25 | 488.832 | 11.25 | 491.525 | 11.125 | 498.678 | 10.375 | 536.064 | -6.74% | 7.50% | -7.78% | 9.66% |
| LB141987968= | 5/26/2023 | 11.25 | 291.88 | 11.25 | 292.897 | 11.25 | 293.92 | 10.375 | 314.085 | -7.78% | 6.86% | -7.78% | 7.61% |
| LB096952406= | 10/16/2023 | 11.25 | 134.868 | 11.25 | 135.094 | 11.25 | 135.322 | 10.375 | 142.531 | -7.78% | 5.33% | -7.78% | 5.68% |
| LB139634756= | 4/22/2024 | 11.25 | 101.905 | 11.25 | 102.035 | 11.25 | 102.166 | 10.375 | 107.238 | -7.78% | 4.96% | -7.78% | 5.23% |
| LB131364784= | 11/4/2024 | 11.25 | 98.263 | 11.25 | 98.384 | 11.125 | 99.118 | 10.375 | 103.355 | -6.74% | 4.27% | -7.78% | 5.18% |
| LB047173744= | 12/3/2024 | 11.37 | 88.616 | 11.098 | 89.898 | 11.228 | 89.429 | 11.22 | 89.767 | -0.07% | 0.38% | -1.32% | 1.30% |
| LB119641756= | 2/26/2025 | 11.25 | 79.662 | 11.25 | 79.742 | 11 | 80.79 | 10.375 | 83.58 | -5.68% | 3.45% | -7.78% | 4.92% |
| LB079315591= | 6/12/2025 | 11.25 | 52.124 | 11.25 | 52.159 | 11 | 52.795 | 10.375 | 54.478 | -5.68% | 3.19% | -7.78% | 4.52% |
| LB224218826= | 1/15/2026 | 11.25 | 48.418 | 11.25 | 48.447 | 11 | 49.032 | 10.375 | 50.577 | -5.68% | 3.15% | -7.78% | 4.46% |
| LB070782065= | 11/27/2026 | 11.25 | 42.069 | 11.25 | 42.091 | 11.25 | 42.114 | 10.375 | 43.905 | -7.78% | 4.25% | -7.78% | 4.36% |
| LB165508548= | 8/1/2027 | 11.25 | 39.718 | 11.25 | 39.738 | 11 | 40.205 | 10.375 | 41.437 | -5.68% | 3.06% | -7.78% | 4.33% |
| LB158623005= | 3/23/2027 | 11.25 | 35.707 | 11.25 | 35.723 | 11 | 36.138 | 10.375 | 37.231 | -5.68% | 3.02% | -7.78% | 4.27% |
| LB085936689= | 11/29/2027 | 11.25 | 32.713 | 11.25 | 32.727 | 11.125 | 32.921 | 10.375 | 34.094 | -6.74% | 3.56% | -7.78% | 4.22% |
| LB131367597= | 11/3/2028 | 11.25 | 30.415 | 11.25 | 30.427 | 11 | 30.774 | 10.375 | 31.688 | -5.68% | 2.97% | -7.78% | 4.19% |
| LB172080332= | 3/20/2028 | 10.936 | 29.813 | 11.218 | 29.456 | 11.214 | 29.473 | 11.198 | 29.526 | -0.14% | 0.18% | 2.40% | -0.96% |
| LB141987976= | 5/25/2029 | 11.25 | 25.452 | 11.25 | 25.46 | 11.125 | 25.606 | 10.375 | 26.498 | -6.74% | 3.48% | -7.78% | 4.11% |
| LB208390864= | 11/27/2029 | 11.25 | 23.848 | 11.25 | 23.855 | 11 | 24.122 | 10.375 | 24.822 | -5.68% | 2.90% | -7.78% | 4.08% |
| LB119641985= | 2/26/2030 | 11.36 | 22.884 | 11.36 | 22.89 | 11.183 | 23.072 | 11.228 | 23.047 | 0.40% | -0.11% | -1.16% | 0.71% |
| LB139634772= | 4/22/2031 | 11.25 | 20.511 | 11.25 | 20.517 | 11 | 20.744 | 10.375 | 21.339 | -5.68% | 2.87% | -7.78% | 4.04% |
| LB172080553= | 11/20/2031 | 11.25 | 18.752 | 11.25 | 18.757 | 11 | 18.963 | 10.375 | 19.503 | -5.68% | 2.85% | -7.78% | 4.00% |
| LB182423823= | 5/17/2033 | 11.25 | 17.01 | 11.25 | 17.013 | 10.75 | 17.386 | 10.375 | 17.686 | -3.49% | 1.73% | -7.78% | 3.97% |
| LB158623048= | 3/23/2032 | 11.25 | 16.667 | 11.25 | 16.671 | 11 | 16.853 | 10.375 | 17.329 | -5.68% | 2.82% | -7.78% | 3.97% |
| LB182423807= | 5/17/2034 | 11.25 | 15.068 | 11.25 | 15.071 | 11 | 15.235 | 10.375 | 15.663 | -5.68% | 2.81% | -7.78% | 3.95% |



Lebanon Eurobonds



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|----------------|------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|----------------|--------|-----------------|--------|
| Reuters Ticker | Maturity | 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 | 3641.026 | 11.25 | 3688.312 | 11.25 | 3736.842 | 10.375 | 4260.109 | -7.78% | 14.00% | -7.78% | 17.00% |
| LB141987968= | 5/26/2023 | 11.25 | 291.88 | 11.25 | 292.897 | 11.25 | 293.92 | 10.375 | 314.085 | -7.78% | 6.86% | -7.78% | 7.61% |
| LB208390864= | 11/27/2029 | 11.25 | 23.848 | 11.25 | 23.855 | 11 | 24.122 | 10.375 | 24.822 | -5.68% | 2.90% | -7.78% | 4.08% |

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>1.104</i> |
| GBP= | <i>1.3159</i> |
| CHF= | <i>0.9268</i> |
| JPY= | <i>115.95</i> |
| AUD= | <i>0.7339</i> |
| CAD= | <i>1.2805</i> |
| XAU= | <i>2003.1</i> |
| XAG= | <i>2586</i> |



Thank you

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