



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
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End of Day Market Report

Monday, March 21, 2022

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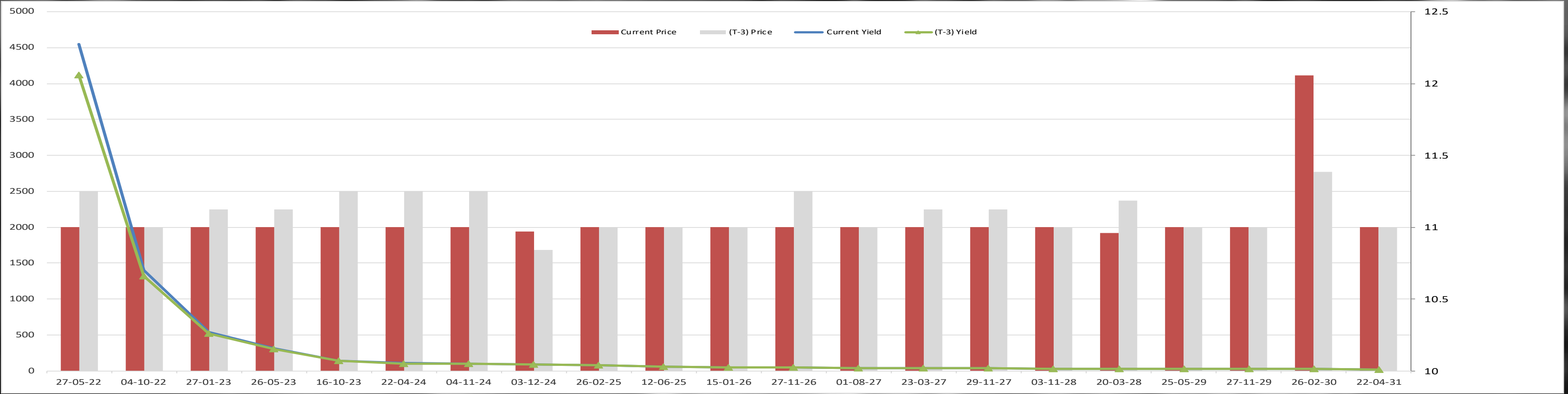
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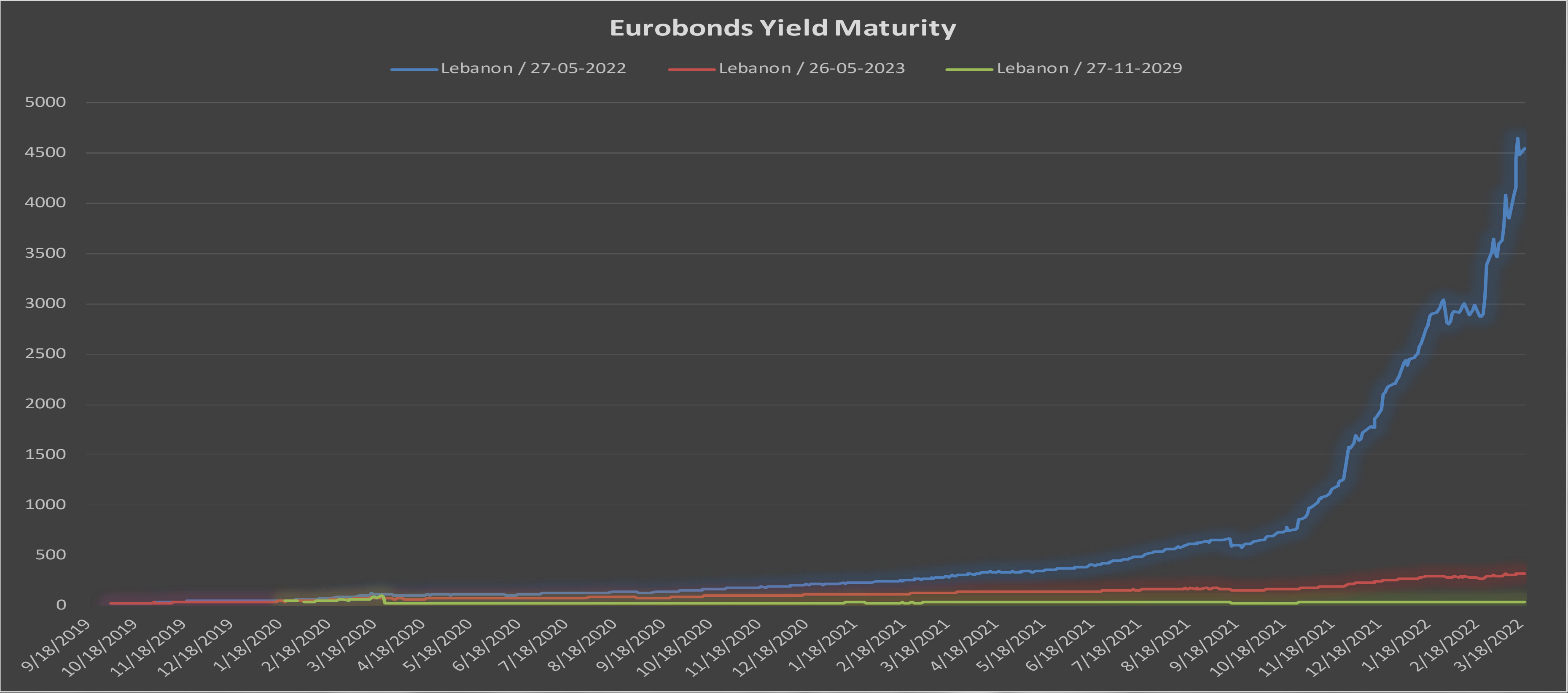
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/16/2022		3/17/2022		3/18/2022		3/21/2022		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	4115.942	12.5	9692.308	10.5	4720.879	11	4551.136	4.76%	-3.60%	-2.22%	10.57%
LB055923779=	10/4/2022	11	1318.391	10.5	4649.351	10.5	1454.493	11	1401.141	4.76%	-3.67%	0.00%	6.28%
LB085936719=	1/27/2023	11.125	518.759	10.5	1436.479	10.5	556.291	11	538.969	4.76%	-3.11%	-1.12%	3.90%
LB141987968=	5/26/2023	11.125	303.638	10.5	553.01	10.5	320.67	11	311.621	4.76%	-2.82%	-1.12%	2.63%
LB096952406=	10/16/2023	11.25	136.934	10.5	319.5	10.5	143.514	11	139.941	4.76%	-2.49%	-2.22%	2.20%
LB139634756=	4/22/2024	11.25	103.09	10.5	143.267	10.5	107.655	11	105.069	4.76%	-2.40%	-2.22%	1.92%
LB131364784=	11/4/2024	11.25	99.366	10.5	107.515	10.5	103.723	11	101.242	4.76%	-2.39%	-2.22%	1.89%
LB047173744=	12/3/2024	10.84	91.879	10.5	103.593	10.942	91.831	10.968	91.817	0.24%	-0.02%	1.18%	-0.07%
LB119641756=	2/26/2025	11	81.364	11.063	91.179	10.5	83.736	11	81.778	4.76%	-2.34%	0.00%	0.51%
LB079315591=	6/12/2025	11	53.041	10.5	83.65	10.5	54.444	11	53.218	4.76%	-2.25%	0.00%	0.33%
LB224218826=	1/15/2026	11	49.244	10.5	54.407	10.5	50.528	11	49.397	4.76%	-2.24%	0.00%	0.31%
LB070782065=	11/27/2026	11.25	42.272	10.5	50.497	10.5	43.837	11	42.865	4.76%	-2.22%	-2.22%	1.40%
LB165508548=	8/1/2027	11	40.348	10.5	43.814	10.25	41.85	11	40.45	7.32%	-3.35%	0.00%	0.25%
LB158623005=	3/23/2027	11.125	36.052	10.5	41.343	10.5	37.152	11	36.336	4.76%	-2.20%	-1.12%	0.79%
LB085936689=	11/29/2027	11.125	33.017	10.5	37.135	10.5	34.013	11	33.269	4.76%	-2.19%	-1.12%	0.76%
LB131367597=	11/3/2028	11	30.858	10.5	33.999	10.5	31.606	11	30.918	4.76%	-2.18%	0.00%	0.19%
LB172080332=	3/20/2028	11.185	29.587	10.5	31.594	11.341	29.431	10.958	29.94	-3.38%	1.73%	-2.03%	1.19%
LB141987976=	5/25/2029	11	25.805	11.199	29.603	10.5	26.417	11	25.847	4.76%	-2.16%	0.00%	0.16%
LB208390864=	11/27/2029	11	24.174	10.5	26.409	10.375	24.883	11	24.211	6.02%	-2.70%	0.00%	0.15%
LB119641985=	2/26/2030	11.385	22.919	10.5	24.736	11.133	23.196	12.06	22.312	8.33%	-3.81%	5.93%	-2.65%
LB139634772=	4/22/2031	11	20.782	11.145	23.177	10.25	21.504	11	20.809	7.32%	-3.23%	0.00%	0.13%
LB172080553=	11/20/2031	11	18.995	10.5	21.259	10.25	19.65	11	19.017	7.32%	-3.22%	0.00%	0.12%
LB182423823=	5/17/2033	11	17.225	10.5	19.428	10.375	17.717	11	17.244	6.02%	-2.67%	0.00%	0.11%
LB158623048=	3/23/2032	11.25	16.699	10.5	17.615	10.5	17.263	11	16.896	4.76%	-2.13%	-2.22%	1.18%
LB182423807=	5/17/2034	11	15.255	10.5	17.26	10.5	15.601	11	15.27	4.76%	-2.12%	0.00%	0.10%



Lebanon Eurobonds



		3/16/2022		3/17/2022		3/18/2022		3/21/2022		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
LB141987950=	5/27/2022	11.25	4115.942	12.5	9692.308	10.5	4720.879	11	4551.136	4.76%	-3.60%	-2.22%	10.57%
LB141987968=	5/26/2023	11.125	303.638	10.5	553.01	10.5	320.67	11	311.621	4.76%	-2.82%	-1.12%	2.63%
LB208390864=	11/27/2029	11	24.174	10.5	26.409	10.375	24.883	11	24.211	6.02%	-2.70%	0.00%	0.15%

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>1.1035</i>
GBP=	<i>1.3139</i>
CHF=	<i>0.9305</i>
JPY=	<i>119.19</i>
AUD=	<i>0.7391</i>
CAD=	<i>1.261</i>
XAU=	<i>1923.81</i>
XAG=	<i>2493</i>



Thank you

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