



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
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End of Day Market Report

Tuesday, March 22, 2022

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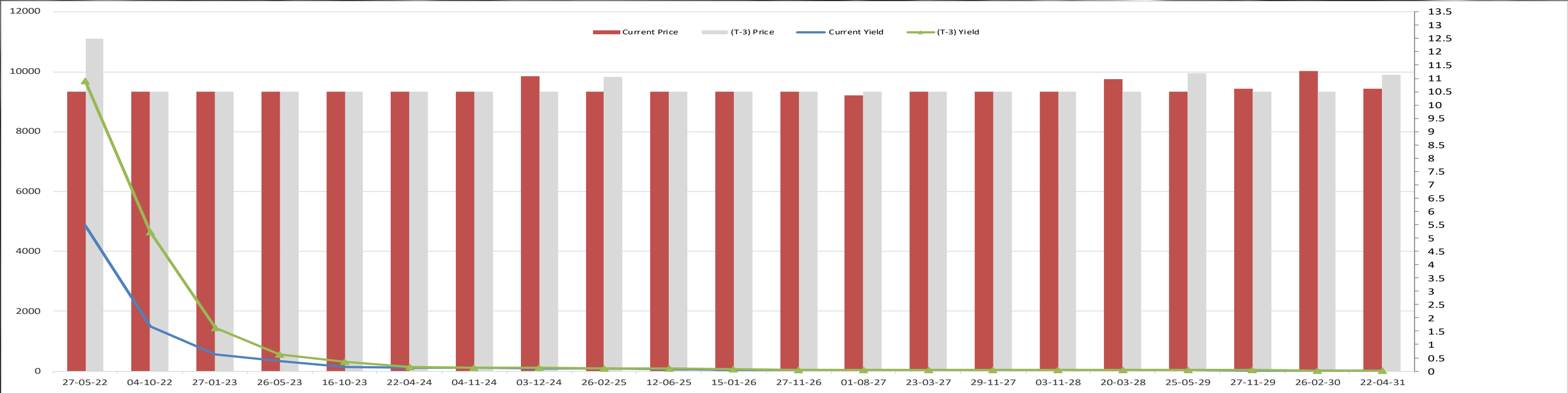
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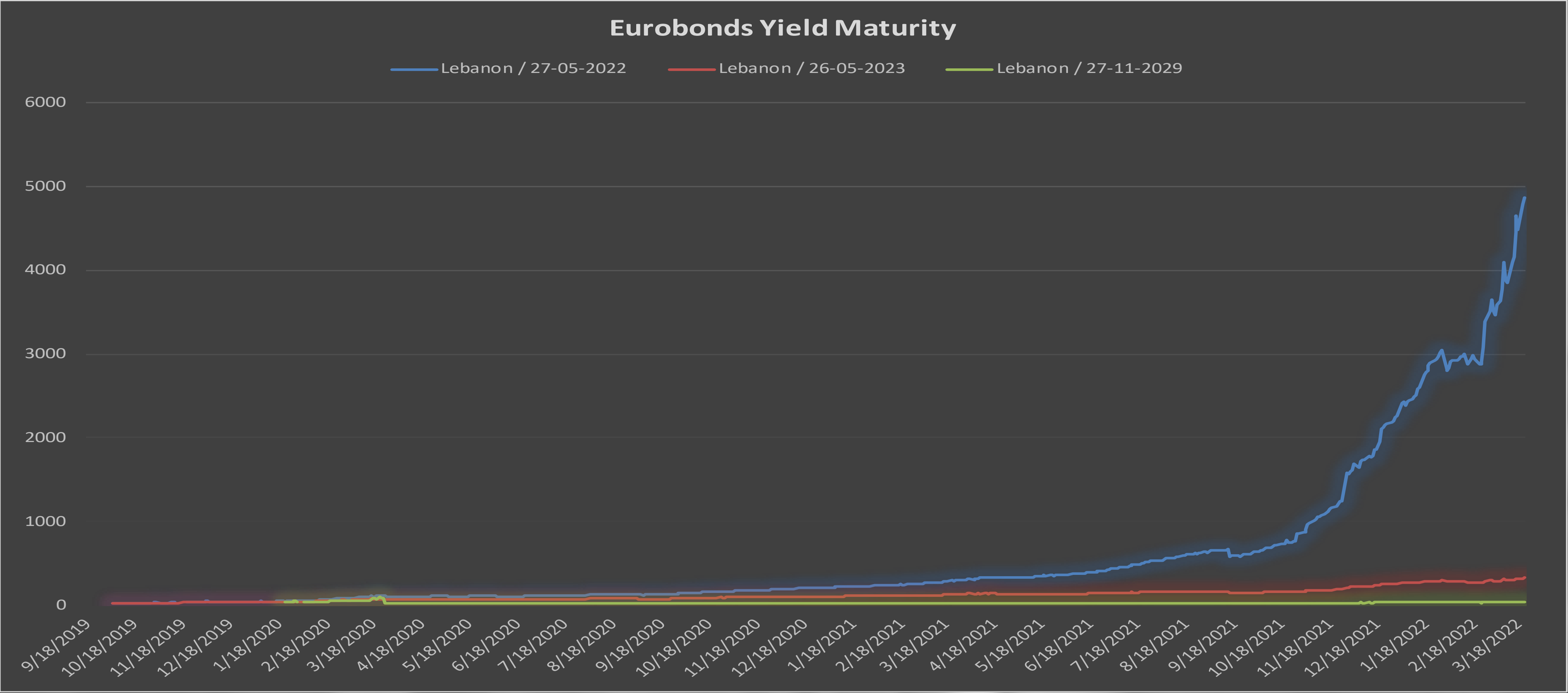
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Lebanon Eurobonds

Reuters Ticker	Maturity	3/17/2022		3/18/2022		3/21/2022		3/22/2022		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	12.5	9692.308	10.5	4720.879	11	4551.136	10.5	4870.749	-4.55%	7.02%	-16.00%	-49.75%
LB055923779=	10/4/2022	10.5	4649.351	10.5	1454.493	11	1401.141	10.5	1491.704	-4.55%	6.46%	0.00%	-67.92%
LB085936719=	1/27/2023	10.5	1436.479	10.5	556.291	11	538.969	10.5	562.96	-4.55%	4.45%	0.00%	-60.81%
LB141987968=	5/26/2023	10.5	553.01	10.5	320.67	11	311.621	10.5	323.037	-4.55%	3.66%	0.00%	-41.59%
LB096952406=	10/16/2023	10.5	319.5	10.5	143.514	11	139.941	10.5	144.011	-4.55%	2.91%	0.00%	-54.93%
LB139634756=	4/22/2024	10.5	143.267	10.5	107.655	11	105.069	10.5	107.937	-4.55%	2.73%	0.00%	-24.66%
LB131364784=	11/4/2024	10.5	107.515	10.5	103.723	11	101.242	10.5	103.985	-4.55%	2.71%	0.00%	-3.28%
LB047173744=	12/3/2024	10.5	103.593	10.942	91.831	10.968	91.817	11.073	91.446	0.96%	-0.40%	5.46%	-11.73%
LB119641756=	2/26/2025	11.063	91.179	10.5	83.736	11	81.778	10.5	83.907	-4.55%	2.60%	-5.09%	-7.98%
LB079315591=	6/12/2025	10.5	83.65	10.5	54.444	11	53.218	10.5	54.516	-4.55%	2.44%	0.00%	-34.83%
LB224218826=	1/15/2026	10.5	54.407	10.5	50.528	11	49.397	10.5	50.591	-4.55%	2.42%	0.00%	-7.01%
LB070782065=	11/27/2026	10.5	50.497	10.5	43.837	11	42.865	10.5	43.885	-4.55%	2.38%	0.00%	-13.09%
LB165508548=	8/1/2027	10.5	43.814	10.25	41.85	11	40.45	10.375	41.648	-5.68%	2.96%	-1.19%	-4.94%
LB158623005=	3/23/2027	10.5	41.343	10.5	37.152	11	36.336	10.5	37.186	-4.55%	2.34%	0.00%	-10.05%
LB085936689=	11/29/2027	10.5	37.135	10.5	34.013	11	33.269	10.5	34.041	-4.55%	2.32%	0.00%	-8.33%
LB131367597=	11/3/2028	10.5	33.999	10.5	31.606	11	30.918	10.5	31.631	-4.55%	2.31%	0.00%	-6.96%
LB172080332=	3/20/2028	10.5	31.594	11.341	29.431	10.958	29.94	10.961	29.947	0.03%	0.02%	4.39%	-5.21%
LB141987976=	5/25/2029	11.199	29.603	10.5	26.417	11	25.847	10.5	26.434	-4.55%	2.27%	-6.24%	-10.70%
LB208390864=	11/27/2029	10.5	26.409	10.375	24.883	11	24.211	10.625	24.621	-3.41%	1.69%	1.19%	-6.77%
LB119641985=	2/26/2030	10.5	24.736	11.133	23.196	12.06	22.312	11.265	23.078	-6.59%	3.43%	7.29%	-6.70%
LB139634772=	4/22/2031	11.145	23.177	10.25	21.504	11	20.809	10.625	21.158	-3.41%	1.68%	-4.67%	-8.71%
LB172080553=	11/20/2031	10.5	21.259	10.25	19.65	11	19.017	10.5	19.442	-4.55%	2.23%	0.00%	-8.55%
LB182423823=	5/17/2033	10.5	19.428	10.375	17.717	11	17.244	10.5	17.627	-4.55%	2.22%	0.00%	-9.27%
LB158623048=	3/23/2032	10.5	17.615	10.5	17.263	11	16.896	10.5	17.271	-4.55%	2.22%	0.00%	-1.95%
LB182423807=	5/17/2034	10.5	17.26	10.5	15.601	11	15.27	10.5	15.607	-4.55%	2.21%	0.00%	-9.58%



Lebanon Eurobonds



		3/17/2022		3/18/2022		3/21/2022		3/22/2022		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	12.5	9692.308	10.5	4720.879	11	4551.136	10.5	4870.749	-4.55%	7.02%	-16.00%	-49.75%
LB141987968=	5/26/2023	10.5	553.01	10.5	320.67	11	311.621	10.5	323.037	-4.55%	3.66%	0.00%	-41.59%
LB208390864=	11/27/2029	10.5	26.409	10.375	24.883	11	24.211	10.625	24.621	-3.41%	1.69%	1.19%	-6.77%

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>1.1022</i>
GBP=	<i>1.3257</i>
CHF=	<i>0.9319</i>
JPY=	<i>120.61</i>
AUD=	<i>0.7445</i>
CAD=	<i>1.258</i>
XAU=	<i>1921.71</i>
XAG=	<i>2480</i>



Thank you

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