



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Tuesday, April 5, 2022

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Table of Contents

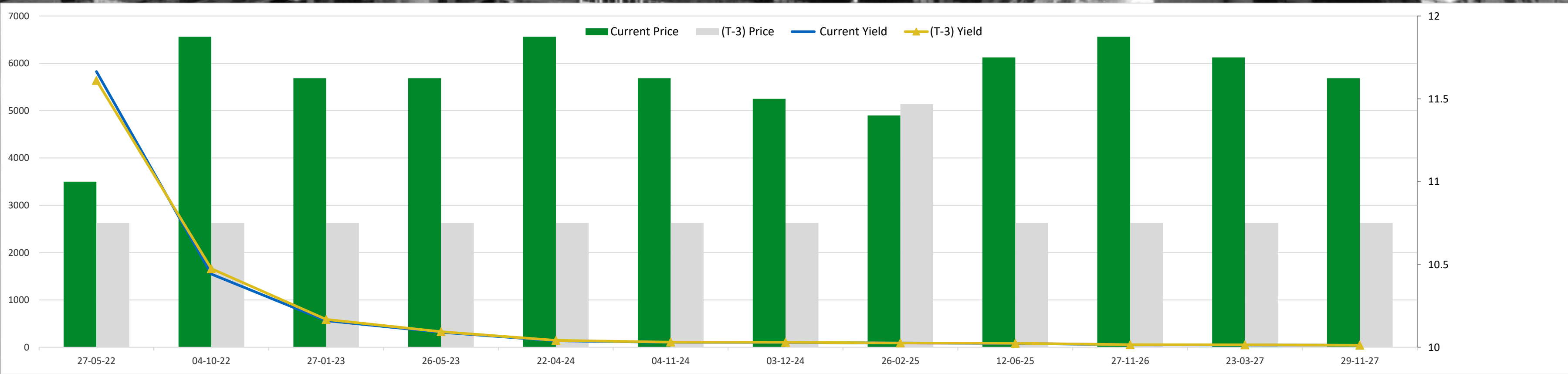
[Lebanon Eurobonds](#)

[Lebanese Private Sector Eurobonds](#)

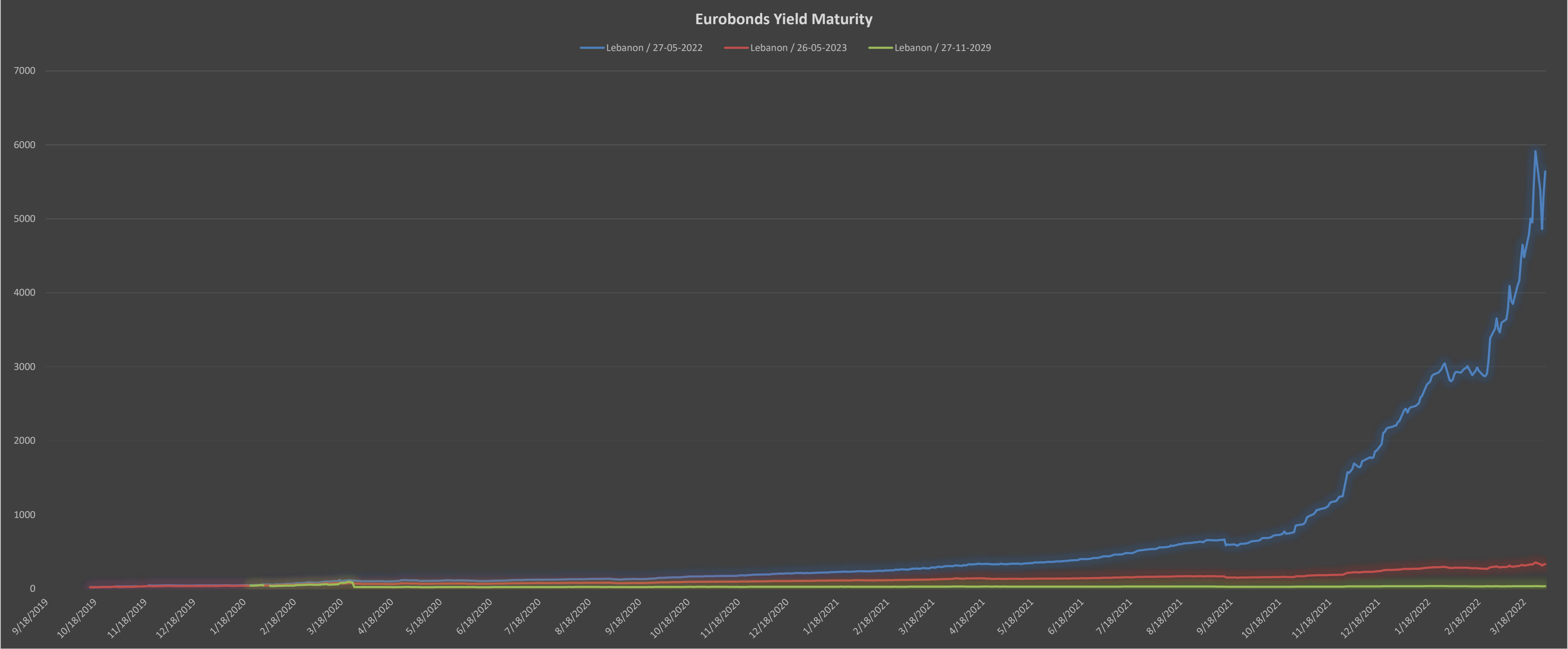
[Domestic and International Currencies](#)

Lebanon Eurobonds

Reuters Ticker		Maturity	4/1/2022		4/3/2022		4/4/2022		4/5/2022		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=	Lebanon / 27-05-2022	Friday, May 27, 2022	10.75	5639.315	11	5601.398	10.875	5673.74	11	5825.455	1.15%	2.67%	2.33%	3.30%
LB055923779=	Lebanon / 04-10-2022	Tuesday, October 4, 2022	10.75	1660.465	11	1640.741	10.875	1662.018	11.875	1546.146	9.20%	-6.97%	10.47%	-6.88%
LB085936719=	Lebanon / 27-01-2023	Friday, January 27, 2023	10.75	587.171	11	579.745	10.875	585.257	11.625	560.555	6.90%	-4.22%	8.14%	-4.53%
LB141987968=	Lebanon / 26-05-2023	Friday, May 26, 2023	10.75	329.909	11	325.845	10.875	328.484	11.625	315.642	6.90%	-3.91%	8.14%	-4.32%
LB139634756=	Lebanon / 22-04-2024	Monday, April 22, 2024	10.75	144.566	11	142.889	11	143.141	11.875	137.016	7.95%	-4.28%	10.47%	-5.22%
LB131364784=	Lebanon / 04-11-2024	Monday, November 4, 2024	10.75	107.964	11	106.737	11	106.879	11.625	103.744	5.68%	-2.93%	8.14%	-3.91%
LB047173744=	Lebanon / 03-12-2024	Tuesday, December 3, 2024	10.75	103.97	11	102.792	10.875	103.443	11.5	100.529	5.75%	-2.82%	6.98%	-3.31%
LB119641756=	Lebanon / 26-02-2025	Wednesday, February 26, 2025	11.468	90.736	11.467	90.845	11.64	90.196	11.4	91.35	-2.06%	1.28%	-0.59%	0.68%
LB079315591=	Lebanon / 12-06-2025	Thursday, June 12, 2025	10.75	83.726	11	82.791	10.875	83.299	11.75	80.043	8.05%	-3.91%	9.30%	-4.40%
LB070782065=	Lebanon / 27-11-2026	Friday, November 27, 2026	10.75	54.239	11	53.647	10.875	53.959	11.875	51.634	9.20%	-4.31%	10.47%	-4.80%
LB158623005=	Lebanon / 23-03-2027	Tuesday, March 23, 2027	10.75	50.314	11	49.766	10.875	50.054	11.75	48.173	8.05%	-3.76%	9.30%	-4.26%
LB085936689=	Lebanon / 29-11-2027	Monday, November 29, 2027	10.75	43.615	11	43.143	10.875	43.389	11.625	42.003	6.90%	-3.19%	8.14%	-3.70%
LB172080332=	Lebanon / 20-03-2028	Monday, March 20, 2028	10.75	36.933	11	36.536	10.875	36.742	11.625	35.577	6.90%	-3.17%	8.14%	-3.67%
LB131367597=	Lebanon / 03-11-2028	Friday, November 3, 2028	10.75	41.142	11	40.698	11	40.719	10.75	41.205	-2.27%	1.19%	0.00%	0.15%
LB141987976=	Lebanon / 25-05-2029	Friday, May 25, 2029	10.75	33.799	11	33.437	10.875	33.624	11.5	32.739	5.75%	-2.63%	6.98%	-3.14%
LB208390864=	Lebanon / 27-11-2029	Tuesday, November 27, 2029	10.75	31.398	11	31.063	11	31.075	10	32.533	-9.09%	4.69%	-6.98%	3.61%
LB119641985=	Lebanon / 26-02-2030	Tuesday, February 26, 2030	11.734	29.069	11.73	29.085	11.675	29.165	11.468	29.436	-1.77%	0.93%	-2.27%	1.26%
LB139634772=	Lebanon / 22-04-2031	Tuesday, April 22, 2031	10.75	26.226	11	25.948	11	25.956	11.625	25.275	5.68%	-2.62%	8.14%	-3.63%
LB172080553=	Lebanon / 20-11-2031	Thursday, November 20, 2031	10.75	24.56	11.25	24.038	10.875	24.432	10.75	24.582	-1.15%	0.61%	0.00%	0.09%
LB158623048=	Lebanon / 23-03-2032	Tuesday, March 23, 2032	11.363	23.049	11.461	22.96	11.421	23.006	11.431	23.003	0.09%	-0.01%	0.60%	-0.20%
LB182423823=	Lebanon / 17-05-2033	Tuesday, May 17, 2033	10.75	21.098	10.875	20.988	10.875	20.994	10.75	21.114	-1.15%	0.57%	0.00%	0.08%
LB182423807=	Lebanon / 17-05-2034	Wednesday, May 17, 2034	10.75	19.276	11	19.072	11	19.077	10.375	19.611	-5.68%	2.80%	-3.49%	1.74%
LB131365462=	Lebanon / 02-11-2035	Friday, November 2, 2035	10.75	17.119	11	16.939	10.875	17.03	11.375	16.678	4.60%	-2.07%	5.81%	-2.58%
LB208390813=	Lebanon / 27-07-2035	Friday, July 27, 2035	10.75	17.473	11	17.477	11	17.293	10.75	17.484	-2.27%	1.10%	0.00%	0.06%
LB158623030=	Lebanon / 23-03-2037	Monday, March 23, 2037	10.75	15.468	11	15.305	10.875	15.387	11.625	14.914	6.90%	-3.07%	8.14%	-3.58%
Average of Prices & Yields			10.84	369.30	11.07	366.16	10.99	370.33	11.34	369.46	3.21%	-1.52%	4.65%	-2.05%



Lebanon Eurobonds



		4/1/2022		4/3/2022		4/4/2022		4/5/2022		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	10.75	5639.315	11	5601.398	10.875	5673.74	11	5825.455	1.15%	2.67%	2.33%	3.30%
LB141987968=	5/26/2023	10.75	329.909	11	325.845	10.875	328.484	11.625	315.642	6.90%	-3.91%	8.14%	-4.32%
LB158623005=	3/23/2027	10.75	50.314	11	49.766	10.875	50.054	11.75	48.173	8.05%	-3.76%	9.30%	-4.26%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
Bank Audi S.A.L/16-10-2023	44.00	68.90	72.39

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>1.097</i>
GBP=	<i>1.3131</i>
CHF=	<i>0.925</i>
JPY=	<i>122.87</i>
AUD=	<i>0.763</i>
CAD=	<i>1.2448</i>
XAU=	<i>1928.11</i>
XAG=	<i>2464</i>



Thank you

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