



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Friday, February 25, 2022

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

[Lebanon Eurobonds](#)

[Lebanese Private Sector Eurobonds](#)

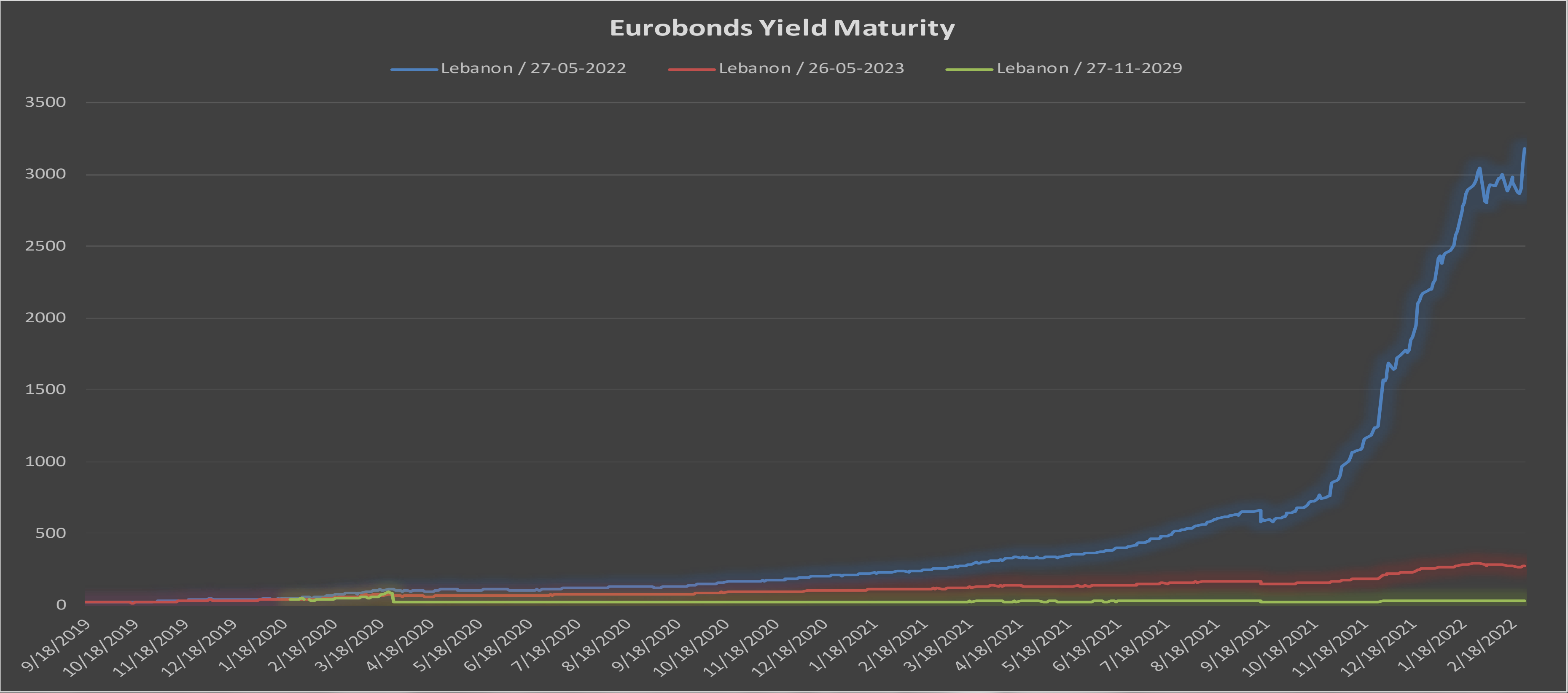
[Domestic and International Currencies](#)

Lebanon Eurobonds

Reuters Ticker	Maturity	2/22/2022		2/23/2022		2/24/2022		2/25/2022		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	11.75	2907.344	12	2869.565	11.875	3001.774	11.625	3182.296	-2.11%	6.01%	-1.06%	9.46%
LB055923779=	10/4/2022	11.75	953.209	11.875	952.405	11.875	980.779	11.875	1010.681	0.00%	3.05%	1.06%	6.03%
LB085936719=	1/27/2023	11.75	436.374	11.875	434.943	11.875	441.667	11.5	460.181	-3.16%	4.19%	-2.13%	5.46%
LB141987968=	5/26/2023	11.75	269.212	12	266.166	12	268.815	11.625	277.61	-3.13%	3.27%	-1.06%	3.12%
LB096952406=	10/16/2023	11.75	128.238	12.125	126.065	11.75	129.079	11.75	129.717	0.00%	0.49%	0.00%	1.15%
LB139634756=	4/22/2024	11.75	97.578	11.875	97.115	11.625	98.662	11.625	99.036	0.00%	0.38%	-1.06%	1.49%
LB131364784=	11/4/2024	11.75	94.165	11.875	93.717	11.25	96.948	11	98.518	-2.22%	1.62%	-6.38%	4.62%
LB047173744=	12/3/2024	11.951	84.782	11.811	85.434	11.247	88.061	11.02	89.34	-2.02%	1.45%	-7.79%	5.38%
LB119641756=	2/26/2025	11.75	76.652	12	75.845	12	76.07	11.625	77.636	-3.13%	2.06%	-1.06%	1.28%
LB079315591=	6/12/2025	11.75	50.466	11.875	50.221	11.75	50.598	11.75	50.698	0.00%	0.20%	0.00%	0.46%
LB224218826=	1/15/2026	11.75	46.917	11.875	46.689	11.75	47.032	11.25	48.181	-4.26%	2.44%	-4.26%	2.69%
LB070782065=	11/27/2026	11.75	40.825	11.875	40.625	11.75	40.911	11.75	40.976	0.00%	0.16%	0.00%	0.37%
LB165508548=	8/1/2027	11.75	38.564	11.875	38.375	10.875	40.17	10.75	40.46	-1.15%	0.72%	-8.51%	4.92%
LB158623005=	3/23/2027	11.75	34.702	11.875	34.532	11.75	34.764	11.75	34.811	0.00%	0.14%	0.00%	0.31%
LB085936689=	11/29/2027	11.75	31.815	11.875	31.659	11.875	31.698	11.5	32.252	-3.16%	1.75%	-2.13%	1.37%
LB131367597=	11/3/2028	11.75	29.595	11.875	29.45	10.75	30.963	10.75	30.999	0.00%	0.12%	-8.51%	4.74%
LB172080332=	3/20/2028	12.097	28.204	12.071	28.245	11.951	28.419	11.57	28.915	-3.19%	1.75%	-4.36%	2.52%
LB141987976=	5/25/2029	11.75	24.795	12	24.544	11.75	24.827	11.625	24.982	-1.06%	0.62%	-1.06%	0.75%
LB208390864=	11/27/2029	11.75	23.241	11.875	23.127	10.375	24.702	10.625	24.45	2.41%	-1.02%	-9.57%	5.20%
LB119641985=	2/26/2030	12.125	22.065	11.875	22.301	11.5	22.675	11.125	23.062	-3.26%	1.71%	-8.25%	4.52%
LB139634772=	4/22/2031	11.75	20.005	11.875	19.907	10.375	21.25	10.625	21.032	2.41%	-1.03%	-9.57%	5.13%
LB172080553=	11/20/2031	11.75	18.297	11.875	18.207	10.375	19.429	10.5	19.335	1.20%	-0.48%	-10.64%	5.67%
LB182423823=	5/17/2033	11.75	16.604	11.875	16.522	10.5	17.528	10.625	17.443	1.19%	-0.48%	-9.57%	5.05%
LB158623048=	3/23/2032	11.75	16.271	11.875	16.191	11.5	16.455	11.125	16.728	-3.26%	1.66%	-5.32%	2.81%
LB182423807=	5/17/2034	11.75	14.715	11.875	14.643	12.25	14.43	12.25	14.438	0.00%	0.06%	4.26%	-1.88%



Lebanon Eurobonds



		2/22/2022		2/23/2022		2/24/2022		2/25/2022		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	11.75	2907.344	12	2869.565	11.875	3001.774	11.625	3182.296	-2.11%	6.01%	-1.06%	9.46%
LB141987968=	5/26/2023	11.75	269.212	12	266.166	12	268.815	11.625	277.61	-3.13%	3.27%	-1.06%	3.12%
LB208390864=	11/27/2029	11.75	23.241	11.875	23.127	10.375	24.702	10.625	24.45	2.41%	-1.02%	-9.57%	5.20%

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	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General	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	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	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	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General	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	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General	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>1.1227</i>
GBP=	<i>1.3397</i>
CHF=	<i>0.9263</i>
JPY=	<i>115.55</i>
AUD=	<i>0.7225</i>
CAD=	<i>1.2756</i>
XAU=	<i>1892.06</i>
XAG=	<i>2408</i>



Thank you

research@cma.gov.lb

Wardiyeh, Hamra
Rome Street
Building Capital Market Authority
P.O. Box: 5358
T +961.1.735500

www.cma.gov.lb



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY