



CAPITAL MARKETS AUTHORITY

End of Day Market Report

Wednesday, March 23,
2022



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

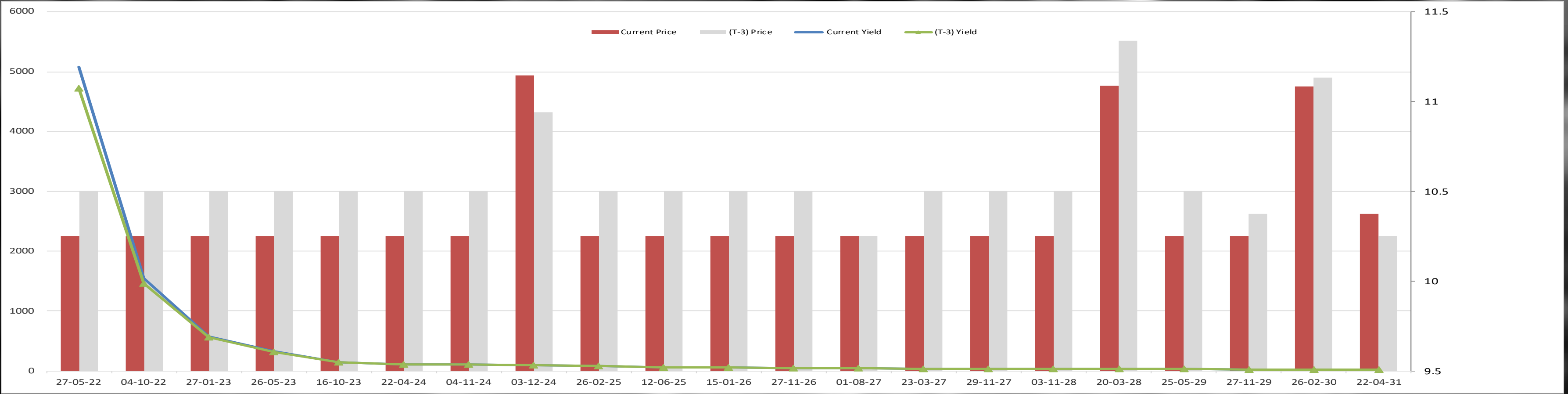
[Lebanon Eurobonds](#)

[Lebanese Private Sector Eurobonds](#)

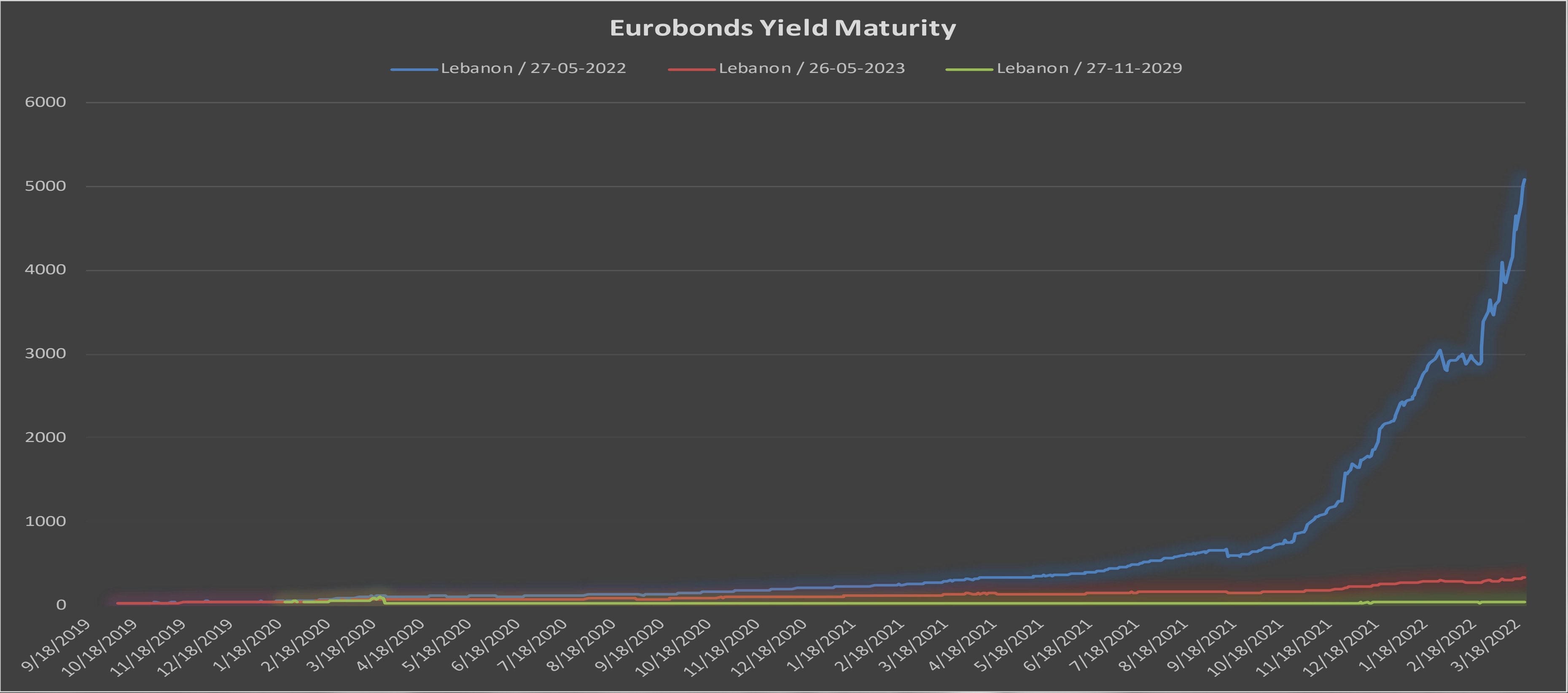
[Domestic and International Currencies](#)

Lebanon Eurobonds

Reuters Ticker	Maturity	3/18/2022		3/21/2022		3/22/2022		3/23/2022		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	10.5	4720.879	11	4551.136	10.5	4870.749	10.25	5084.186	-2.38%	4.38%	-2.38%	7.70%
LB055923779=	10/4/2022	10.5	1454.493	11	1401.141	10.5	1491.704	10.25	1550.644	-2.38%	3.95%	-2.38%	6.61%
LB085936719=	1/27/2023	10.5	556.291	11	538.969	10.5	562.96	10.25	577.436	-2.38%	2.57%	-2.38%	3.80%
LB141987968=	5/26/2023	10.5	320.67	11	311.621	10.5	323.037	10.25	329.661	-2.38%	2.05%	-2.38%	2.80%
LB096952406=	10/16/2023	10.5	143.514	11	139.941	10.5	144.011	10.25	146.266	-2.38%	1.57%	-2.38%	1.92%
LB139634756=	4/22/2024	10.5	107.655	11	105.069	10.5	107.937	10.25	109.505	-2.38%	1.45%	-2.38%	1.72%
LB131364784=	11/4/2024	10.5	103.723	11	101.242	10.5	103.985	10.25	105.482	-2.38%	1.44%	-2.38%	1.70%
LB047173744=	12/3/2024	10.942	91.831	10.968	91.817	11.073	91.446	11.146	91.223	0.66%	-0.24%	1.86%	-0.66%
LB119641756=	2/26/2025	10.5	83.736	11	81.778	10.5	83.907	10.25	85.06	-2.38%	1.37%	-2.38%	1.58%
LB079315591=	6/12/2025	10.5	54.444	11	53.218	10.5	54.516	10.25	55.21	-2.38%	1.27%	-2.38%	1.41%
LB224218826=	1/15/2026	10.5	50.528	11	49.397	10.5	50.591	10.25	51.228	-2.38%	1.26%	-2.38%	1.39%
LB070782065=	11/27/2026	10.5	43.837	11	42.865	10.5	43.885	10.25	44.426	-2.38%	1.23%	-2.38%	1.34%
LB165508548=	8/1/2027	10.25	41.85	11	40.45	10.375	41.648	10.25	41.914	-1.20%	0.64%	0.00%	0.15%
LB158623005=	3/23/2027	10.5	37.152	11	36.336	10.5	37.186	10.25	37.636	-2.38%	1.21%	-2.38%	1.30%
LB085936689=	11/29/2027	10.5	34.013	11	33.269	10.5	34.041	10.25	34.45	-2.38%	1.20%	-2.38%	1.28%
LB131367597=	11/3/2028	10.5	31.606	11	30.918	10.5	31.631	10.25	32.007	-2.38%	1.19%	-2.38%	1.27%
LB172080332=	3/20/2028	11.341	29.431	10.958	29.94	10.961	29.947	11.089	29.79	1.17%	-0.52%	-2.22%	1.22%
LB141987976=	5/25/2029	10.5	26.417	11	25.847	10.5	26.434	10.25	26.744	-2.38%	1.17%	-2.38%	1.24%
LB208390864=	11/27/2029	10.375	24.883	11	24.211	10.625	24.621	10.25	25.047	-3.53%	1.73%	-1.20%	0.66%
LB119641985=	2/26/2030	11.133	23.196	12.06	22.312	11.265	23.078	11.083	23.267	-1.62%	0.82%	-0.45%	0.31%
LB139634772=	4/22/2031	10.25	21.504	11	20.809	10.625	21.158	10.375	21.4	-2.35%	1.14%	1.22%	-0.48%
LB172080553=	11/20/2031	10.25	19.65	11	19.017	10.5	19.442	10.25	19.664	-2.38%	1.14%	0.00%	0.07%
LB182423823=	5/17/2033	10.375	17.717	11	17.244	10.5	17.627	10.25	17.827	-2.38%	1.13%	-1.20%	0.62%
LB158623048=	3/23/2032	10.5	17.263	11	16.896	10.5	17.271	10.5	17.271	0.00%	0.00%	0.00%	0.05%
LB182423807=	5/17/2034	10.5	15.601	11	15.27	10.5	15.607	10.5	15.607	0.00%	0.00%	0.00%	0.04%



Lebanon Eurobonds



		3/18/2022		3/21/2022		3/22/2022		3/23/2022		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	10.5	4720.879	11	4551.136	10.5	4870.749	10.25	5084.186	-2.38%	4.38%	-2.38%	7.70%
LB141987968=	5/26/2023	10.5	320.67	11	311.621	10.5	323.037	10.25	329.661	-2.38%	2.05%	-2.38%	2.80%
LB208390864=	11/27/2029	10.375	24.883	11	24.211	10.625	24.621	10.25	25.047	-3.53%	1.73%	-1.20%	0.66%

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>1.0983</i>
GBP=	<i>1.318</i>
CHF=	<i>0.935</i>
JPY=	<i>120.67</i>
AUD=	<i>0.7462</i>
CAD=	<i>1.2602</i>
XAU=	<i>1927.69</i>
XAG=	<i>2493</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