



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Friday, March 11, 2022

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

[Lebanon Eurobonds](#)

[Lebanese Private Sector Eurobonds](#)

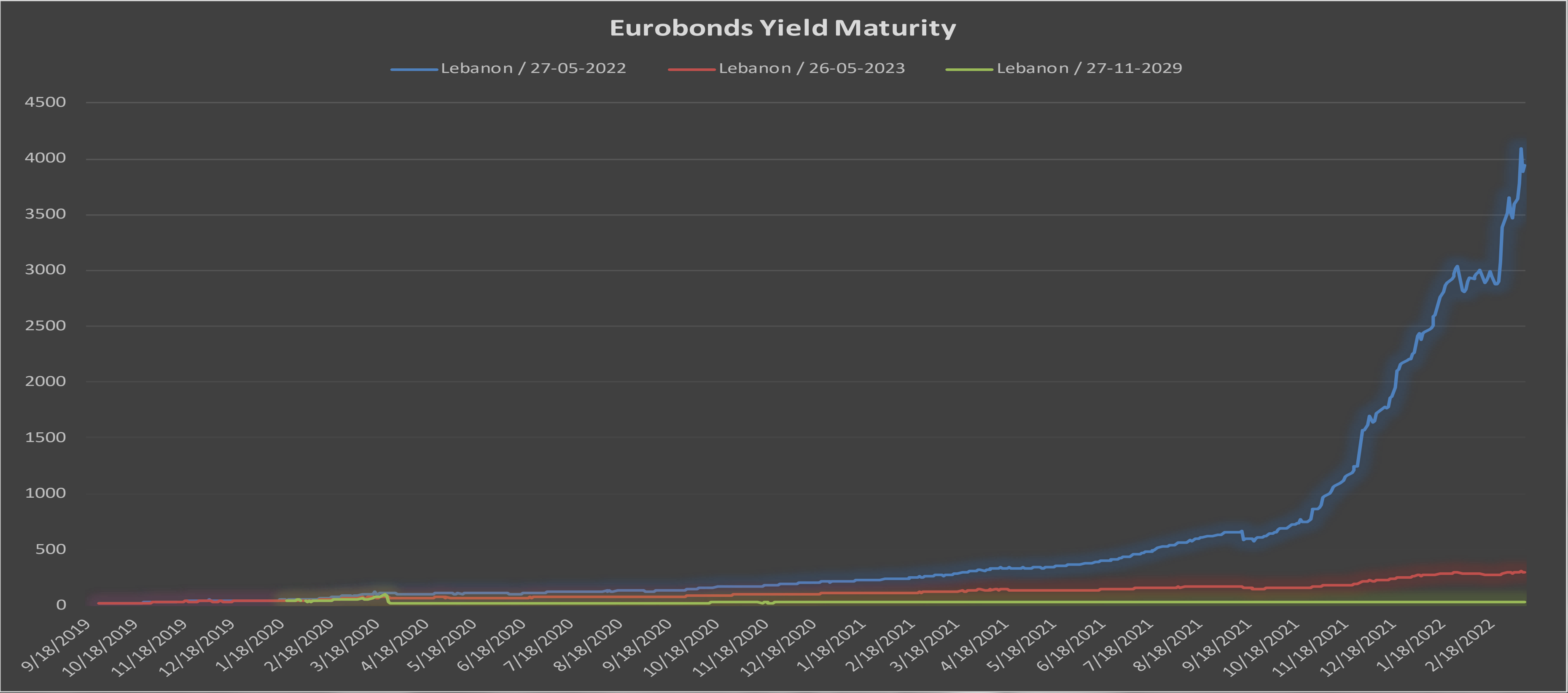
[Domestic and International Currencies](#)

Lebanon Eurobonds

Reuters Ticker	Maturity	3/8/2022		3/9/2022		3/10/2022		3/11/2022		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	3688.312	11.25	3736.842	10.375	4260.109	11.25	3944.444	8.43%	-7.41%	0.00%	6.94%
LB055923779=	10/4/2022	11.25	1174.828	11	1215.881	10.375	1336.883	11.25	1243.059	8.43%	-7.02%	0.00%	5.81%
LB085936719=	1/27/2023	11.25	491.525	11.125	498.678	10.375	536.064	11.25	505.411	8.43%	-5.72%	0.00%	2.83%
LB141987968=	5/26/2023	11.25	292.897	11.25	293.92	10.375	314.085	11.25	298.082	8.43%	-5.10%	0.00%	1.77%
LB096952406=	10/16/2023	11.25	135.094	11.25	135.322	10.375	142.531	11.25	136.239	8.43%	-4.41%	0.00%	0.85%
LB139634756=	4/22/2024	11.25	102.035	11.25	102.166	10.375	107.238	11.25	102.692	8.43%	-4.24%	0.00%	0.64%
LB131364784=	11/4/2024	11.25	98.384	11.125	99.118	10.375	103.355	11.25	98.995	8.43%	-4.22%	0.00%	0.62%
LB047173744=	12/3/2024	11.098	89.898	11.228	89.429	11.22	89.767	11.072	90.521	-1.32%	0.84%	-0.23%	0.69%
LB119641756=	2/26/2025	11.25	79.742	11	80.79	10.375	83.58	11.25	80.144	8.43%	-4.11%	0.00%	0.50%
LB079315591=	6/12/2025	11.25	52.159	11	52.795	10.375	54.478	11.25	52.331	8.43%	-3.94%	0.00%	0.33%
LB224218826=	1/15/2026	11.25	48.447	11	49.032	10.375	50.577	11.25	48.596	8.43%	-3.92%	0.00%	0.31%
LB070782065=	11/27/2026	11.25	42.091	11.25	42.114	10.375	43.905	11.25	42.204	8.43%	-3.87%	0.00%	0.27%
LB165508548=	8/1/2027	11.25	39.738	11	40.205	10.375	41.437	11.25	39.838	8.43%	-3.86%	0.00%	0.25%
LB158623005=	3/23/2027	11.25	35.723	11	36.138	10.375	37.231	11.25	35.804	8.43%	-3.83%	0.00%	0.23%
LB085936689=	11/29/2027	11.25	32.727	11.125	32.921	10.375	34.094	11.25	32.795	8.43%	-3.81%	0.00%	0.21%
LB131367597=	11/3/2028	11.25	30.427	11	30.774	10.375	31.688	11.25	30.485	8.43%	-3.80%	0.00%	0.19%
LB172080332=	3/20/2028	11.218	29.456	11.214	29.473	11.198	29.526	11.179	29.562	-0.17%	0.12%	-0.35%	0.36%
LB141987976=	5/25/2029	11.25	25.46	11.125	25.606	10.375	26.498	11.25	25.501	8.43%	-3.76%	0.00%	0.16%
LB208390864=	11/27/2029	11.25	23.855	11	24.122	10.375	24.822	11.25	23.892	8.43%	-3.75%	0.00%	0.16%
LB119641985=	2/26/2030	11.36	22.89	11.183	23.072	11.228	23.047	11.179	23.103	-0.44%	0.24%	-1.59%	0.93%
LB139634772=	4/22/2031	11.25	20.517	11	20.744	10.375	21.339	11.25	20.544	8.43%	-3.73%	0.00%	0.13%
LB172080553=	11/20/2031	11.25	18.757	11	18.963	10.375	19.503	11.25	18.779	8.43%	-3.71%	0.00%	0.12%
LB182423823=	5/17/2033	11.25	17.013	10.75	17.386	10.375	17.686	11.25	17.032	8.43%	-3.70%	0.00%	0.11%
LB158623048=	3/23/2032	11.25	16.671	11	16.853	10.375	17.329	11.25	16.688	8.43%	-3.70%	0.00%	0.10%
LB182423807=	5/17/2034	11.25	15.071	11	15.235	10.375	15.663	11.25	15.086	8.43%	-3.68%	0.00%	0.10%



Lebanon Eurobonds



		3/8/2022		3/9/2022		3/10/2022		3/11/2022		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	3688.312	11.25	3736.842	10.375	4260.109	11.25	3944.444	8.43%	-7.41%	0.00%	6.94%
LB141987968=	5/26/2023	11.25	292.897	11.25	293.92	10.375	314.085	11.25	298.082	8.43%	-5.10%	0.00%	1.77%
LB208390864=	11/27/2029	11.25	23.855	11	24.122	10.375	24.822	11.25	23.892	8.43%	-3.75%	0.00%	0.16%

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>1505.5</i>
EUR=	<i>1.1032</i>
GBP=	<i>1.3111</i>
CHF=	<i>0.9311</i>
JPY=	<i>116.88</i>
AUD=	<i>0.7326</i>
CAD=	<i>1.2758</i>
XAU=	<i>1977.69</i>
XAG=	<i>2559</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