



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Friday, January 28, 2022

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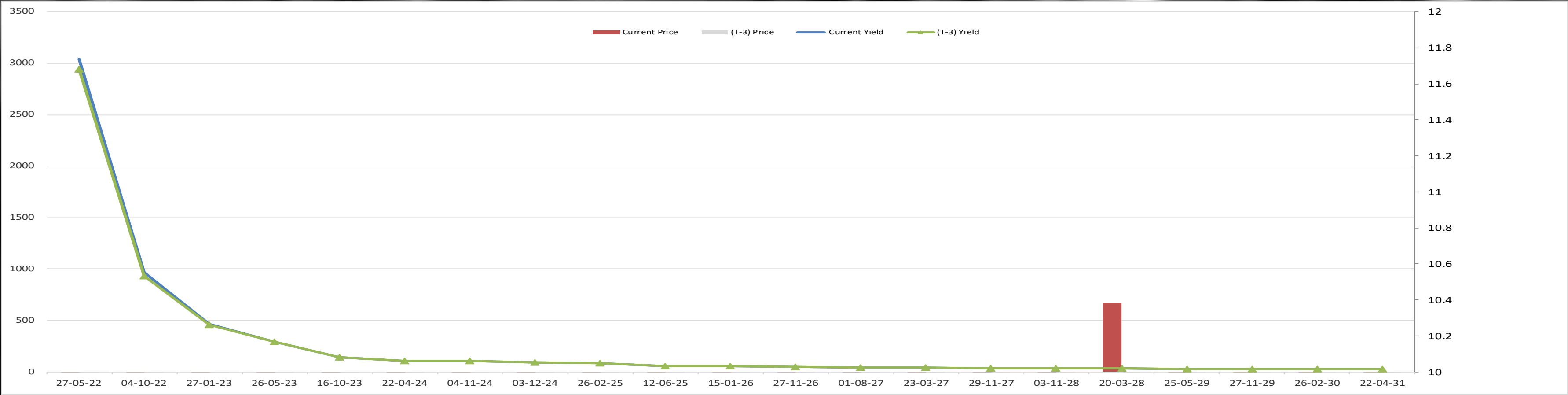
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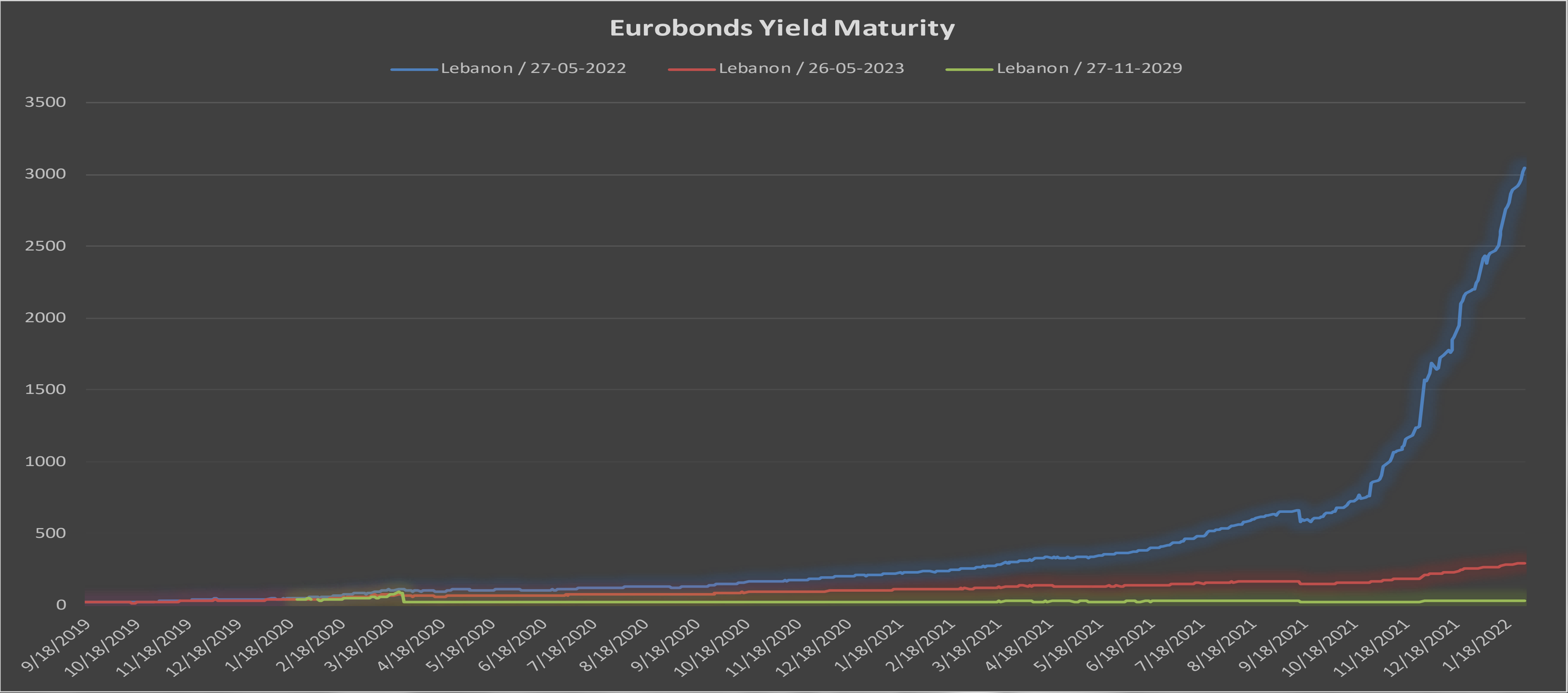
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Lebanon Eurobonds

Reuters Ticker	Maturity	28/12/2021		29/12/2021		4/1/2022		1/28/2022		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	9.25	2943.243	9.25	2943.243	9.25	3018.711	9.25	3044.734	0.00%	0.86%	0.00%	3.45%
LB055923779=	10/4/2022	9.25	933.572	9.25	933.572	9.25	958.01	9.25	966.409	0.00%	0.88%	0.00%	3.52%
LB085936719=	1/27/2023	9.25	457.596	9.25	457.596	9.25	464.206	9.25	466.45	0.00%	0.48%	0.00%	1.93%
LB141987968=	5/26/2023	9.25	289.256	9.25	289.256	9.25	292.022	9.25	292.956	0.00%	0.32%	0.00%	1.28%
LB096952406=	10/16/2023	9.25	140.568	9.25	140.568	9.25	141.246	9.25	141.474	0.00%	0.16%	0.00%	0.64%
LB139634756=	4/22/2024	9.25	107.386	9.25	107.386	9.25	107.785	9.25	107.919	0.00%	0.12%	0.00%	0.50%
LB131364784=	11/4/2024	9.25	103.675	9.25	103.675	9.25	104.047	9.25	104.172	0.00%	0.12%	0.00%	0.48%
LB047173744=	12/3/2024	9.549	92.814	9.321	94.067	9.903	91.385	9.958	91.222	0.56%	-0.18%	4.28%	-1.72%
LB119641756=	2/26/2025	9.25	84.573	9.25	84.573	9.25	84.822	9.25	84.905	0.00%	0.10%	0.00%	0.39%
LB079315591=	6/12/2025	9.25	55.847	9.25	55.847	9.25	55.956	9.25	55.993	0.00%	0.07%	0.00%	0.26%
LB224218826=	1/15/2026	9.125	52.272	9.125	52.272	9.125	52.367	9.125	52.399	0.00%	0.06%	0.00%	0.24%
LB070782065=	11/27/2026	9.375	44.942	9.375	44.942	9.375	45.013	9.375	45.036	0.00%	0.05%	0.00%	0.21%
LB165508548=	8/1/2027	9.25	42.729	9.25	42.729	9.25	42.793	9.25	42.814	0.00%	0.05%	0.00%	0.20%
LB158623005=	3/23/2027	9.25	38.464	9.25	38.464	9.25	38.516	9.25	38.533	0.00%	0.04%	0.00%	0.18%
LB085936689=	11/29/2027	9.25	35.274	9.25	35.288	9.25	35.317	9.25	35.332	0.00%	0.04%	0.00%	0.16%
LB131367597=	11/3/2028	9.25	32.82	9.25	32.82	9.25	32.858	9.25	32.871	0.00%	0.04%	0.00%	0.16%
LB172080332=	3/20/2028	9.018	32.105	9.204	31.824	9.724	31.059	10.381	30.137	6.76%	-2.97%	15.11%	-6.13%
LB141987976=	5/25/2029	9.25	27.509	9.25	27.509	9.25	27.535	9.25	27.544	0.00%	0.03%	0.00%	0.13%
LB208390864=	11/27/2029	9.25	25.789	9.25	25.789	9.25	25.813	9.25	25.82	0.00%	0.03%	0.00%	0.12%
LB119641985=	2/26/2030	9.027	25.14	8.946	25.247	10.008	24.02	9.907	24.139	-1.01%	0.50%	9.75%	-3.98%
LB139634772=	4/22/2031	9.25	22.205	9.25	22.205	9.25	22.222	9.25	22.228	0.00%	0.03%	0.00%	0.10%
LB172080553=	11/20/2031	9.25	20.312	9.25	20.312	9.25	20.326	9.25	20.331	0.00%	0.02%	0.00%	0.09%
LB182423823=	5/17/2033	9.25	18.434	9.25	18.434	9.25	18.446	9.25	18.45	0.00%	0.02%	0.00%	0.09%
LB158623048=	3/23/2032	9.375	17.959	9.375	17.959	9.375	17.971	9.375	17.971	0.00%	0.00%	0.00%	0.07%
LB182423807=	5/17/2034	9.25	16.341	9.25	16.341	9.25	16.35	9.25	16.35	0.00%	0.00%	0.00%	0.06%

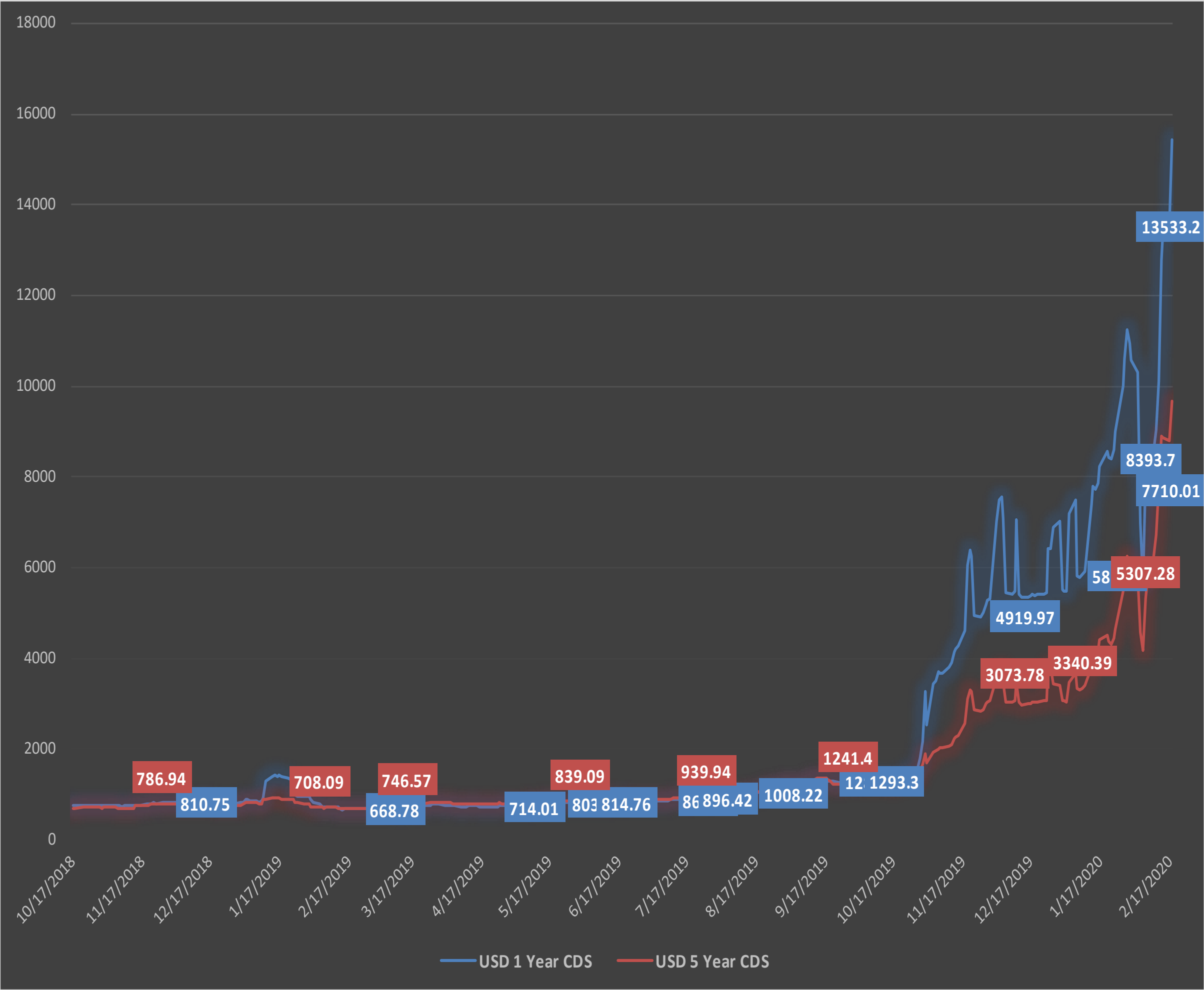


Lebanon Eurobonds



		28/12/2021		29/12/2021		4/1/2022		1/28/2022		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	9.25	2943.243	9.25	2943.243	9.25	3018.711	9.25	3044.734	0.00%	0.86%	0.00%	3.45%
LB141987968=	5/26/2023	9.25	289.256	9.25	289.256	9.25	292.022	9.25	292.956	0.00%	0.32%	0.00%	1.28%
LB208390864=	11/27/2029	9.25	25.789	9.25	25.789	9.25	25.813	9.25	25.82	0.00%	0.03%	0.00%	0.12%

Lebanon Credit Default Swaps



	USD 1 Year CDS	USD 5 Year CDS	USD 1 Year CDS	USD 5 Year CDS
	Mid Spread Close	Mid Spread Close	% Daily Change	%Daily Change
2/18/2020	15423.93	9664.63	13.97%	9.80%
2/17/2020	13533.2	8802.15	1.57%	-0.67%
2/14/2020	13324.01	8861.35	4.25%	-0.42%
2/13/2020	12781.08	8898.37	26.43%	14.10%
2/12/2020	10109.29	7798.62	11.84%	16.18%
2/11/2020	9038.85	6712.62	5.55%	7.73%
2/10/2020	8563.6	6230.9	11.07%	10.77%
2/7/2020	7710.01	5624.93	-3.59%	5.99%
2/6/2020	7997.16	5307.28	41.56%	27.59%
2/5/2020	5649.24	4159.67	-19.29%	-8.97%
2/4/2020	6999.12	4569.71	-32.17%	-21.34%
2/3/2020	10317.98	5809.53	-2.44%	-3.19%
1/31/2020	10575.97	6000.92	-3.49%	-1.19%
1/30/2020	10957.93	6073.28	-2.57%	-2.95%
1/29/2020	11247.03	6257.59	5.90%	4.68%
1/28/2020	10620.79	5977.72	5.98%	9.31%
1/27/2020	10021.4	5468.58	11.54%	17.97%
1/24/2020	8984.53	4635.67	4.59%	4.43%
1/23/2020	8590.08	4438.83	2.34%	3.36%

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

Lebanon Credit Rating

Foreign Ratings	Fitch	
Short Term	<i>C</i>	<i>8/23/2019</i>
Long Term	<i>CC</i>	<i>12/12/2019</i>
Outlook	<i>Neg</i>	<i>12/18/2018</i>

Historic Credit Rating

Updated at 16:48:21		End Date	5/4/2019					
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 Genera	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government	27-Jul-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government	27-Jul-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Most Recent Short-term	Foreign	(P)NP	Upgrade	0
Lebanon, Republic of (Government	18-Mar-20	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	9-Mar-20	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government	21-Feb-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government	21-Feb-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Ca	Downgrade	Caa2
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	CC	Downgrade	CCC
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Caa2	Downgrade	Caa1
Bank Audi SAL	29-Oct-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	CCC-	Downgrade	CCC
Byblos Bank SAL	28-Oct-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	CCC-	Downgrade	CCC

Domestic and International Currencies

	Last
LBP=	<i>1505.7</i>
EUR=	<i>1.1161</i>
GBP=	<i>1.3426</i>
CHF=	<i>0.9302</i>
JPY=	<i>115.25</i>
AUD=	<i>0.6995</i>
CAD=	<i>1.2755</i>
XAU=	<i>1786.66</i>
XAG=	<i>2242</i>



Thank you

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