



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Thursday, February 3, 2022

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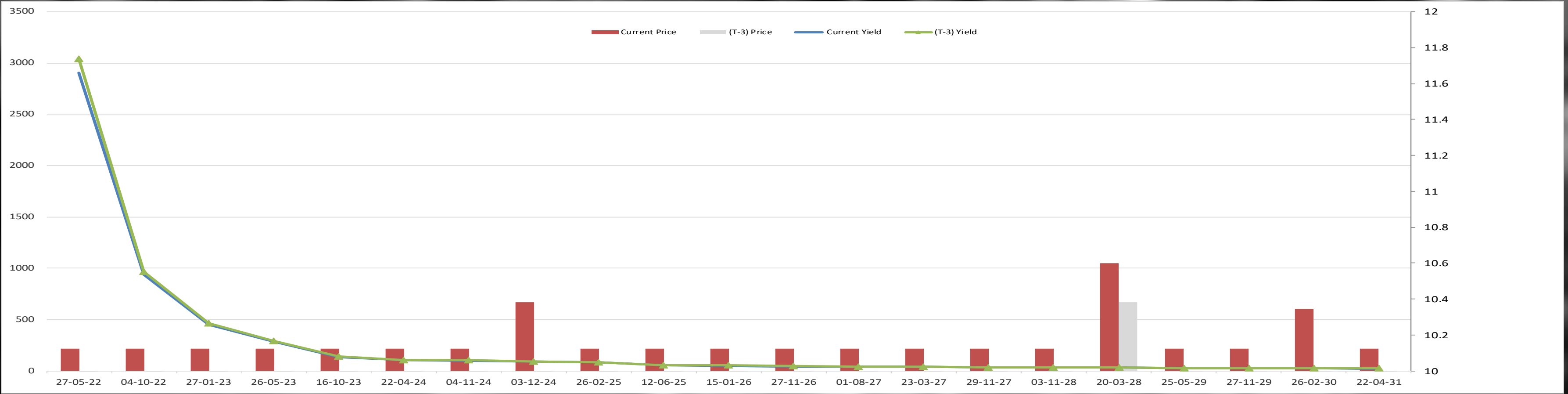
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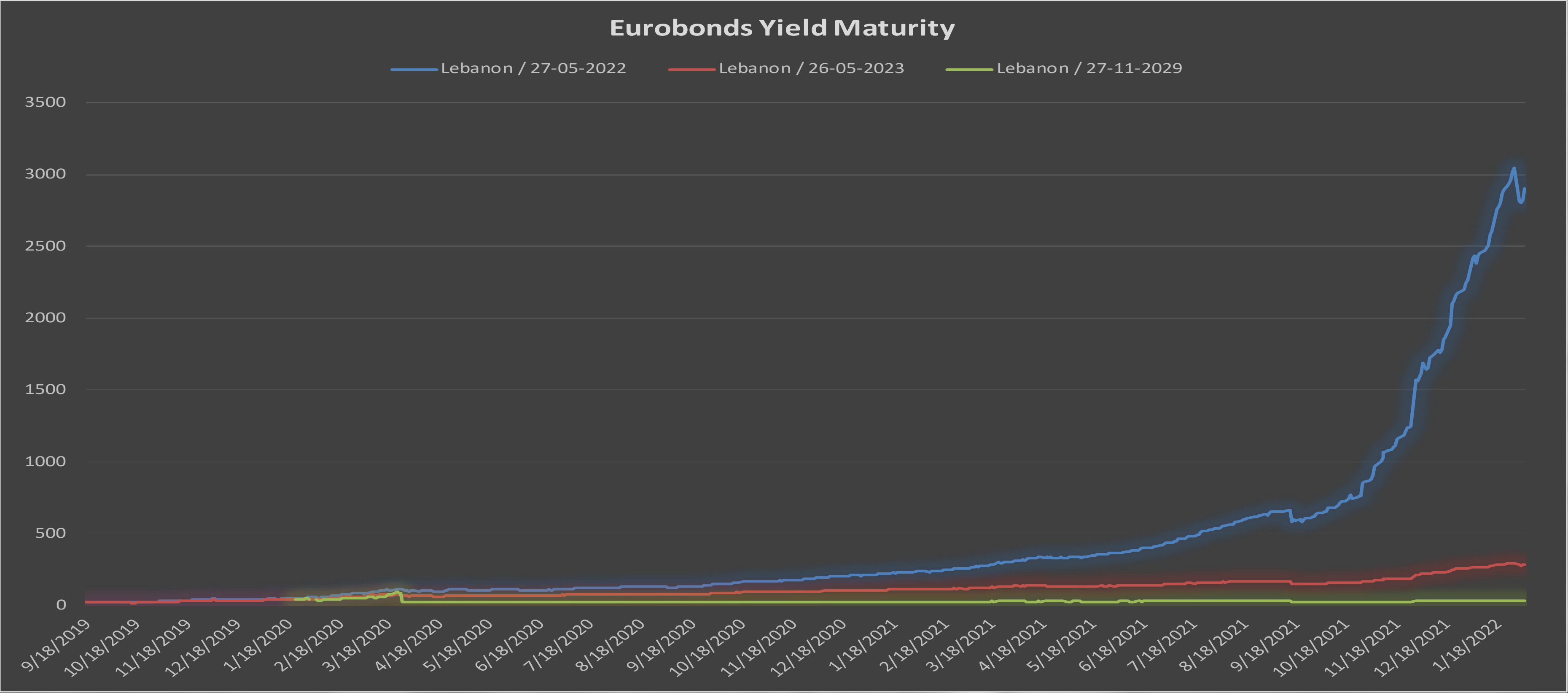
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Lebanon Eurobonds

Reuters Ticker	Maturity	1/31/2022		2/1/2022		2/2/2022		2/3/2022		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	3044.734	10	2817.391	10	2842.105	10.125	2905.051	1.25%	2.21%	9.46%	-4.59%
LB055923779=	10/4/2022	9.25	966.409	10	908.745	10	916.652	10.125	938.744	1.25%	2.41%	9.46%	-2.86%
LB085936719=	1/27/2023	9.25	466.45	10	442.795	10.125	440.857	10.125	449.443	0.00%	1.95%	9.46%	-3.65%
LB141987968=	5/26/2023	9.25	292.956	10	279.487	10	280.374	10.125	281.676	1.25%	0.46%	9.46%	-3.85%
LB096952406=	10/16/2023	9.25	141.474	10	135.761	10	135.979	10.125	135.911	1.25%	-0.05%	9.46%	-3.93%
LB139634756=	4/22/2024	9.25	107.919	10	103.726	10	103.854	10.125	103.68	1.25%	-0.17%	9.46%	-3.93%
LB131364784=	11/4/2024	9.25	104.172	10	100.143	10	100.262	10.125	100.082	1.25%	-0.18%	9.46%	-3.93%
LB047173744=	12/3/2024	9.958	91.222	10.298	89.73	10.248	90.058	10.383	89.829	1.32%	-0.25%	4.27%	-1.53%
LB119641756=	2/26/2025	9.25	84.905	10	81.702	10	81.782	10.125	81.58	1.25%	-0.25%	9.46%	-3.92%
LB079315591=	6/12/2025	9.25	55.993	10	53.966	10	54.001	10.125	53.814	1.25%	-0.35%	9.46%	-3.89%
LB224218826=	1/15/2026	9.125	52.399	10	50.193	10	50.223	10.125	49.951	1.25%	-0.54%	10.96%	-4.67%
LB070782065=	11/27/2026	9.375	45.036	10	43.706	10	43.729	10.125	43.561	1.25%	-0.38%	8.00%	-3.28%
LB165508548=	8/1/2027	9.25	42.814	10	41.297	10	41.317	10.125	41.155	1.25%	-0.39%	9.46%	-3.87%
LB158623005=	3/23/2027	9.25	38.533	10	37.178	10	37.194	10.125	37.042	1.25%	-0.41%	9.46%	-3.87%
LB085936689=	11/29/2027	9.25	35.332	10	34.096	10	34.11	10.125	33.966	1.25%	-0.42%	9.46%	-3.87%
LB131367597=	11/3/2028	9.25	32.871	10	31.725	9.875	31.924	10.125	31.601	2.53%	-1.01%	9.46%	-3.86%
LB172080332=	3/20/2028	10.381	30.137	10.164	30.449	10.52	29.969	10.6	29.905	0.76%	-0.21%	2.11%	-0.77%
LB141987976=	5/25/2029	9.25	27.544	10	26.593	10	26.602	10.125	26.483	1.25%	-0.45%	9.46%	-3.85%
LB208390864=	11/27/2029	9.25	25.82	10	24.932	10	24.939	10.125	24.826	1.25%	-0.45%	9.46%	-3.85%
LB119641985=	2/26/2030	9.907	24.139	9.883	24.173	10.485	23.527	10.347	23.701	-1.32%	0.74%	4.44%	-1.81%
LB139634772=	4/22/2031	9.25	22.228	10	21.468	9.875	21.597	10.125	21.374	2.53%	-1.03%	9.46%	-3.84%
LB172080553=	11/20/2031	9.25	20.331	10	19.638	10	19.643	10.125	19.55	1.25%	-0.47%	9.46%	-3.84%
LB182423823=	5/17/2033	9.25	18.45	10	17.824	10	17.828	10.125	17.743	1.25%	-0.48%	9.46%	-3.83%
LB158623048=	3/23/2032	9.375	17.971	10	17.467	10.125	17.373	10.125	17.387	0.00%	0.08%	8.00%	-3.25%
LB182423807=	5/17/2034	9.25	16.35	10	15.8	10	15.803	10.125	15.726	1.25%	-0.49%	9.46%	-3.82%

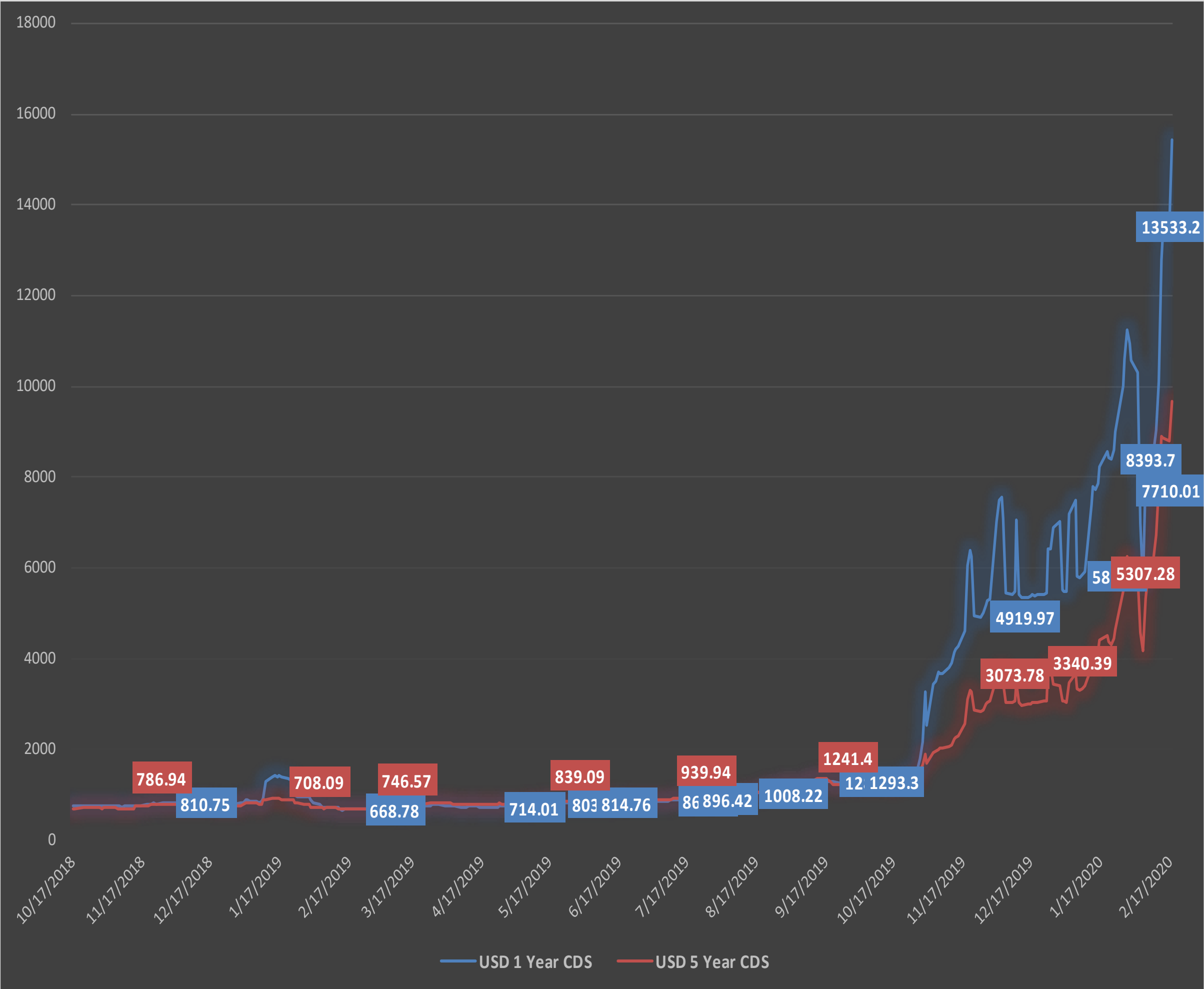


Lebanon Eurobonds



		1/31/2022		2/1/2022		2/2/2022		2/3/2022		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	3044.734	10	2817.391	10	2842.105	10.125	2905.051	1.25%	2.21%	9.46%	-4.59%
LB141987968=	5/26/2023	9.25	292.956	10	279.487	10	280.374	10.125	281.676	1.25%	0.46%	9.46%	-3.85%
LB208390864=	11/27/2029	9.25	25.82	10	24.932	10	24.939	10.125	24.826	1.25%	-0.45%	9.46%	-3.85%

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	C	8/23/2019
Long Term	CC	12/12/2019
Outlook	Neg	12/18/2018

Historic Credit Rating

Updated at 14:52:12		End Date	5/10/2019					
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 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>1503.99</i>
EUR=	<i>1.1288</i>
GBP=	<i>1.357</i>
CHF=	<i>0.922</i>
JPY=	<i>114.87</i>
AUD=	<i>0.7123</i>
CAD=	<i>1.2695</i>
XAU=	<i>1801.4</i>
XAG=	<i>2232</i>



Thank you

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