



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Thursday, February 24,  
2022*



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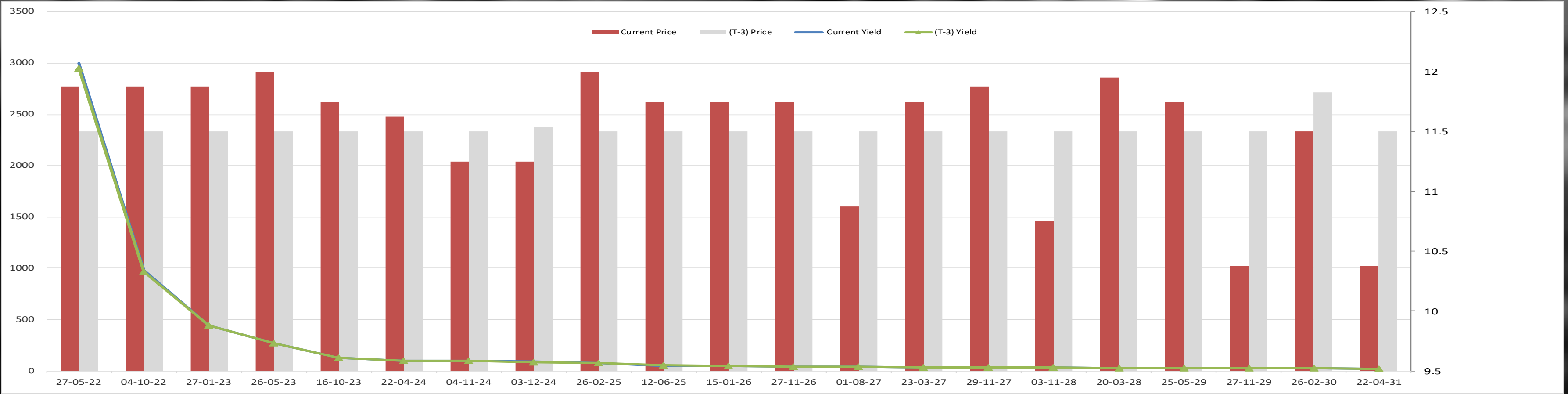
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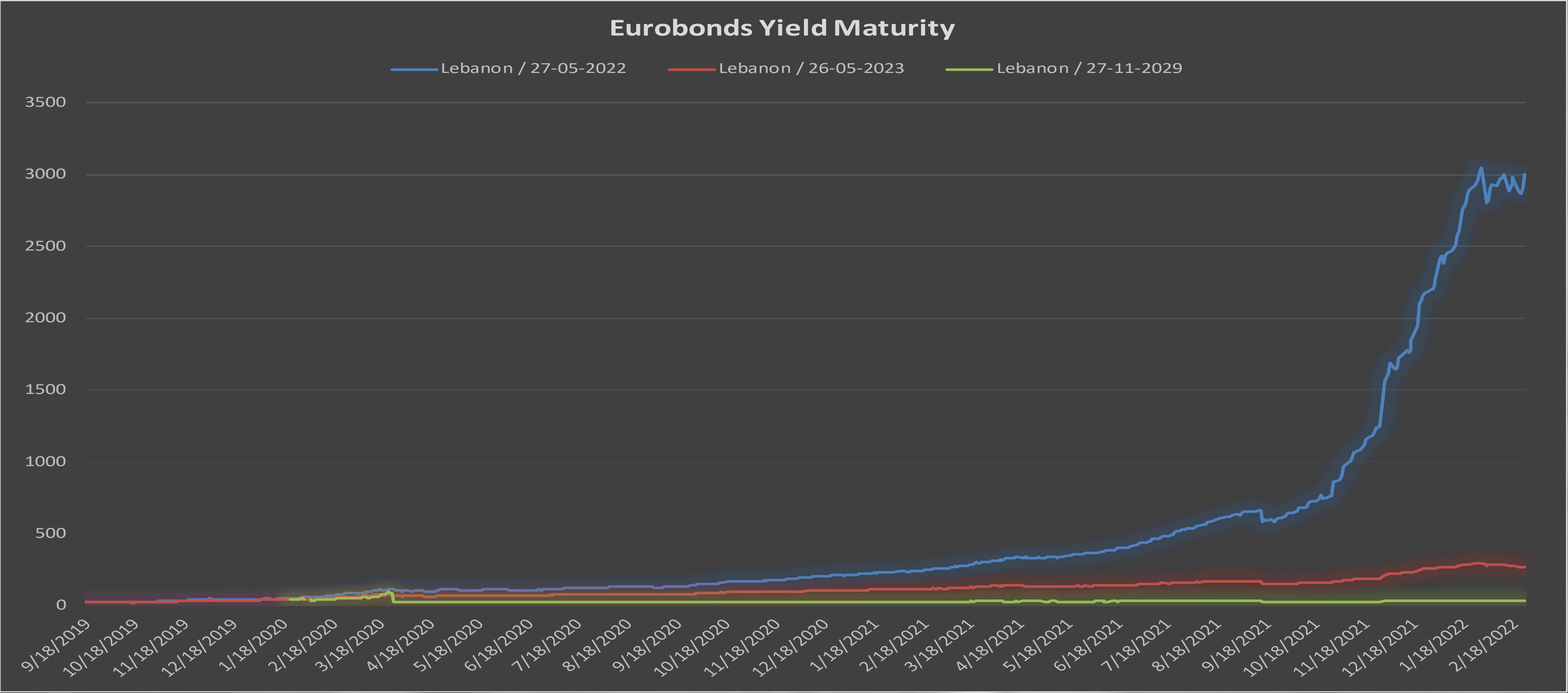


# Lebanon Eurobonds

		2/18/2022		2/22/2022		2/23/2022		2/24/2022		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	11.5	2947.271	11.75	2907.344	12	2869.565	11.875	3001.774	-1.04%	4.61%	3.26%	1.85%
LB055923779=	10/4/2022	11.5	964.32	11.75	953.209	11.875	952.405	11.875	980.779	0.00%	2.98%	3.26%	1.71%
LB085936719=	1/27/2023	11.5	441.565	11.75	436.374	11.875	434.943	11.875	441.667	0.00%	1.55%	3.26%	0.02%
LB141987968=	5/26/2023	11.5	272.349	11.75	269.212	12	266.166	12	268.815	0.00%	1.00%	4.35%	-1.30%
LB096952406=	10/16/2023	11.5	129.663	11.75	128.238	12.125	126.065	11.75	129.079	-3.09%	2.39%	2.17%	-0.45%
LB139634756=	4/22/2024	11.5	98.644	11.75	97.578	11.875	97.115	11.625	98.662	-2.11%	1.59%	1.09%	0.02%
LB131364784=	11/4/2024	11.5	95.192	11.75	94.165	11.875	93.717	11.25	96.948	-5.26%	3.45%	-2.17%	1.84%
LB047173744=	12/3/2024	11.541	86.345	11.951	84.782	11.811	85.434	11.247	88.061	-4.78%	3.07%	-2.55%	1.99%
LB119641756=	2/26/2025	11.5	77.478	11.75	76.652	12	75.845	12	76.07	0.00%	0.30%	4.35%	-1.82%
LB079315591=	6/12/2025	11.5	51	11.75	50.466	11.875	50.221	11.75	50.598	-1.05%	0.75%	2.17%	-0.79%
LB224218826=	1/15/2026	11.5	47.412	11.75	46.917	11.875	46.689	11.75	47.032	-1.05%	0.73%	2.17%	-0.80%
LB070782065=	11/27/2026	11.5	41.253	11.75	40.825	11.875	40.625	11.75	40.911	-1.05%	0.70%	2.17%	-0.83%
LB165508548=	8/1/2027	11.5	38.967	11.75	38.564	11.875	38.375	10.875	40.17	-8.42%	4.68%	-5.43%	3.09%
LB158623005=	3/23/2027	11.5	35.064	11.75	34.702	11.875	34.532	11.75	34.764	-1.05%	0.67%	2.17%	-0.86%
LB085936689=	11/29/2027	11.5	32.145	11.75	31.815	11.875	31.659	11.875	31.698	0.00%	0.12%	3.26%	-1.39%
LB131367597=	11/3/2028	11.5	29.902	11.75	29.595	11.875	29.45	10.75	30.963	-9.47%	5.14%	-6.52%	3.55%
LB172080332=	3/20/2028	11.5	28.916	12.097	28.204	12.071	28.245	11.951	28.419	-0.99%	0.62%	3.92%	-1.72%
LB141987976=	5/25/2029	11.5	25.051	11.75	24.795	12	24.544	11.75	24.827	-2.08%	1.15%	2.17%	-0.89%
LB208390864=	11/27/2029	11.5	23.481	11.75	23.241	11.875	23.127	10.375	24.702	-12.63%	6.81%	-9.78%	5.20%
LB119641985=	2/26/2030	11.829	22.331	12.125	22.065	11.875	22.301	11.5	22.675	-3.16%	1.68%	-2.78%	1.54%
LB139634772=	4/22/2031	11.5	20.211	11.75	20.005	11.875	19.907	10.375	21.25	-12.63%	6.75%	-9.78%	5.14%
LB172080553=	11/20/2031	11.5	18.485	11.75	18.297	11.875	18.207	10.375	19.429	-12.63%	6.71%	-9.78%	5.11%
LB182423823=	5/17/2033	11.5	16.773	11.75	16.604	11.875	16.522	10.5	17.528	-11.58%	6.09%	-8.70%	4.50%
LB158623048=	3/23/2032	11.5	16.437	11.75	16.271	11.875	16.191	11.5	16.455	-3.16%	1.63%	0.00%	0.11%
LB182423807=	5/17/2034	11.5	14.866	11.75	14.715	11.875	14.643	12.25	14.43	3.16%	-1.45%	6.52%	-2.93%



# Lebanon Eurobonds



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LB141987968=	5/26/2023	11.5	272.349	11.75	269.212	12	266.166	12	268.815	0.00%	1.00%	4.35%	-1.30%
LB208390864=	11/27/2029	11.5	23.481	11.75	23.241	11.875	23.127	10.375	24.702	-12.63%	6.81%	-9.78%	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 Government	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General Government	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General Government	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 Government	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General Government	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General Government	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General Government	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 Government	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General Government	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 Government	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General Government	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
<b>LBP=</b>	<i>1505.5</i>
<b>EUR=</b>	<i>1.1171</i>
<b>GBP=</b>	<i>1.3398</i>
<b>CHF=</b>	<i>0.922</i>
<b>JPY=</b>	<i>114.67</i>
<b>AUD=</b>	<i>0.7171</i>
<b>CAD=</b>	<i>1.2823</i>
<b>XAU=</b>	<i>1963.0596</i>
<b>XAG=</b>	<i>2536</i>





Thank you

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