



# CAPITAL MARKETS AUTHORITY

End of Day Market Report

Thursday, February 10,  
2022



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY



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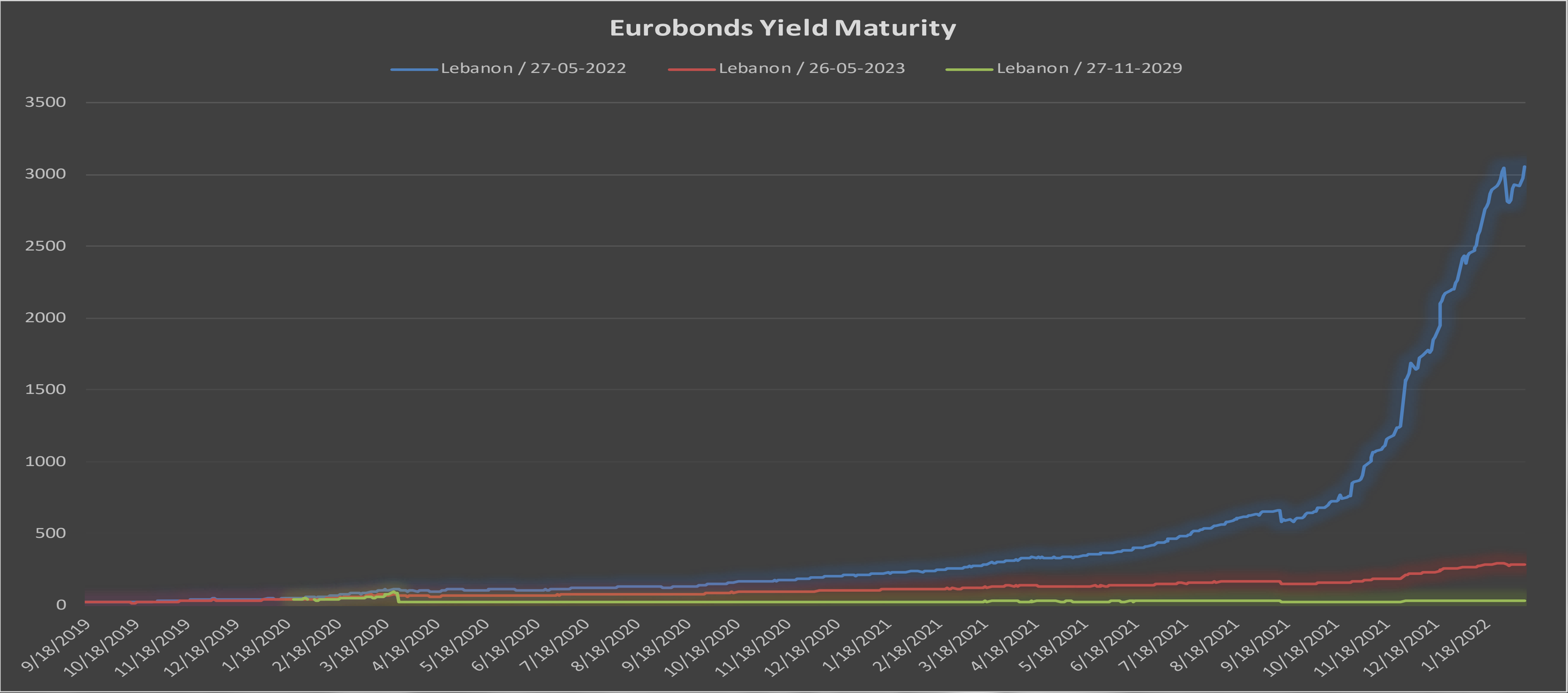


# Lebanon Eurobonds

| Reuters Ticker | Maturity   | 2/4/2022      |               | 2/7/2022      |               | 2/8/2022      |               | 2/10/2022     |               | 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  | 10.125        | 2905.051      | 10.125        | 2958.848      | 10.25         | 2945.977      | 10.25         | 3060.384      | 0.00%          | 3.88%  | 1.23%           | 5.35%  |
| LB055923779=   | 10/4/2022  | 10.125        | 938.744       | 10.125        | 955.727       | 10.25         | 953.484       | 10.25         | 989.176       | 0.00%          | 3.74%  | 1.23%           | 5.37%  |
| LB085936719=   | 1/27/2023  | 10.125        | 449.443       | 10.125        | 453.854       | 10.25         | 451.927       | 10.25         | 460.973       | 0.00%          | 2.00%  | 1.23%           | 2.57%  |
| LB141987968=   | 5/26/2023  | 10.125        | 281.676       | 10.125        | 283.492       | 10.25         | 282.118       | 10.25         | 285.805       | 0.00%          | 1.31%  | 1.23%           | 1.47%  |
| LB096952406=   | 10/16/2023 | 10.125        | 135.911       | 10.125        | 136.35        | 10.25         | 135.634       | 10.25         | 136.517       | 0.00%          | 0.65%  | 1.23%           | 0.45%  |
| LB139634756=   | 4/22/2024  | 10.125        | 103.68        | 10.125        | 103.938       | 10.25         | 103.386       | 10.25         | 103.902       | 0.00%          | 0.50%  | 1.23%           | 0.21%  |
| LB131364784=   | 11/4/2024  | 10.125        | 100.082       | 10.125        | 100.322       | 10.25         | 99.788        | 10.25         | 100.27        | 0.00%          | 0.48%  | 1.23%           | 0.19%  |
| LB047173744=   | 12/3/2024  | 10.383        | 89.829        | 10.658        | 88.784        | 10.478        | 89.69         | 10.831        | 88.503        | 3.37%          | -1.32% | 4.31%           | -1.48% |
| LB119641756=   | 2/26/2025  | 10.125        | 81.58         | 10.125        | 81.74         | 10.25         | 81.303        | 10.25         | 81.624        | 0.00%          | 0.39%  | 1.23%           | 0.05%  |
| LB079315591=   | 6/12/2025  | 10.125        | 53.814        | 10.125        | 53.884        | 10.25         | 53.594        | 10.25         | 53.734        | 0.00%          | 0.26%  | 1.23%           | -0.15% |
| LB224218826=   | 1/15/2026  | 10.125        | 49.951        | 10.125        | 50.102        | 10.25         | 49.833        | 10.25         | 49.954        | 0.00%          | 0.24%  | 1.23%           | 0.01%  |
| LB070782065=   | 11/27/2026 | 10.125        | 43.561        | 10.125        | 43.607        | 10.25         | 43.373        | 10.25         | 43.464        | 0.00%          | 0.21%  | 1.23%           | -0.22% |
| LB165508548=   | 8/1/2027   | 10.125        | 41.155        | 10.125        | 41.196        | 10.125        | 41.216        | 10.125        | 41.299        | 0.00%          | 0.20%  | 0.00%           | 0.35%  |
| LB158623005=   | 3/23/2027  | 10.125        | 37.042        | 10.125        | 37.076        | 10.25         | 36.876        | 10.25         | 36.943        | 0.00%          | 0.18%  | 1.23%           | -0.27% |
| LB085936689=   | 11/29/2027 | 10.125        | 33.966        | 10.125        | 33.994        | 10.25         | 33.812        | 10.25         | 33.867        | 0.00%          | 0.16%  | 1.23%           | -0.29% |
| LB131367597=   | 11/3/2028  | 10.125        | 31.601        | 10.125        | 31.626        | 10.25         | 31.456        | 10.25         | 31.504        | 0.00%          | 0.15%  | 1.23%           | -0.31% |
| LB172080332=   | 3/20/2028  | 10.6          | 29.905        | 10.76         | 29.714        | 10.82         | 29.645        | 10.85         | 29.649        | 0.28%          | 0.01%  | 2.36%           | -0.86% |
| LB141987976=   | 5/25/2029  | 10.125        | 26.483        | 10.125        | 26.5          | 10.25         | 26.358        | 10.25         | 26.391        | 0.00%          | 0.13%  | 1.23%           | -0.35% |
| LB208390864=   | 11/27/2029 | 10.125        | 24.826        | 10.125        | 24.841        | 10.125        | 24.849        | 10.125        | 24.879        | 0.00%          | 0.12%  | 0.00%           | 0.21%  |
| LB119641985=   | 2/26/2030  | 10.347        | 23.701        | 10.727        | 23.316        | 10.91         | 23.137        | 10.967        | 23.106        | 0.52%          | -0.13% | 5.99%           | -2.51% |
| LB139634772=   | 4/22/2031  | 10.125        | 21.374        | 10.125        | 21.385        | 10.375        | 21.151        | 10.375        | 21.173        | 0.00%          | 0.10%  | 2.47%           | -0.94% |
| LB172080553=   | 11/20/2031 | 10.125        | 19.55         | 10.125        | 19.56         | 10.375        | 19.346        | 10.375        | 19.365        | 0.00%          | 0.10%  | 2.47%           | -0.95% |
| LB182423823=   | 5/17/2033  | 10.125        | 17.743        | 10.125        | 17.75         | 10.25         | 17.655        | 10.25         | 17.67         | 0.00%          | 0.08%  | 1.23%           | -0.41% |
| LB158623048=   | 3/23/2032  | 10.125        | 17.387        | 10.125        | 17.395        | 10.25         | 17.301        | 10.25         | 17.316        | 0.00%          | 0.09%  | 1.23%           | -0.41% |
| LB182423807=   | 5/17/2034  | 10.125        | 15.726        | 10.125        | 15.733        | 10.25         | 15.648        | 10.25         | 15.66         | 0.00%          | 0.08%  | 1.23%           | -0.42% |

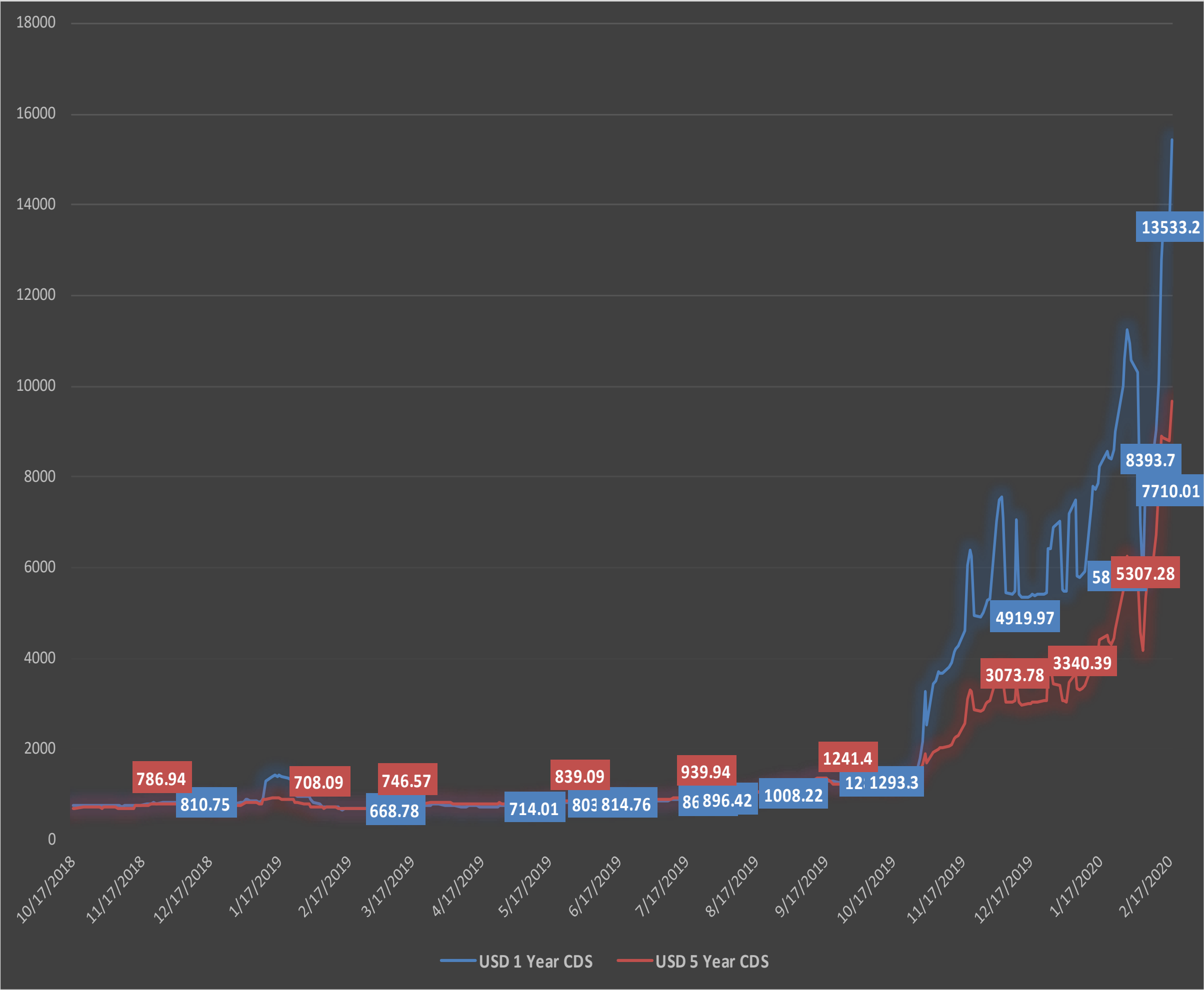


# Lebanon Eurobonds



|                |            | 2/4/2022      |               | 2/7/2022      |               | 2/8/2022      |               | 2/10/2022     |               | 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  | 10.125        | 2905.051      | 10.125        | 2958.848      | 10.25         | 2945.977      | 10.25         | 3060.384      | 0.00%          | 3.88% | 1.23%           | 5.35% |
| LB141987968=   | 5/26/2023  | 10.125        | 281.676       | 10.125        | 283.492       | 10.25         | 282.118       | 10.25         | 285.805       | 0.00%          | 1.31% | 1.23%           | 1.47% |
| LB208390864=   | 11/27/2029 | 10.125        | 24.826        | 10.125        | 24.841        | 10.125        | 24.849        | 10.125        | 24.879        | 0.00%          | 0.12% | 0.00%           | 0.21% |

# 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      | response is n | 8/23/2019  |
| Long Term       | response is n | 12/12/2019 |
| Outlook         | response is n | 12/18/2018 |

# Historic Credit Rating

| Server response is not valid.     | End Date    | 5/17/2019             |  |  |              |        |                  |                 |
|-----------------------------------|-------------|-----------------------|--|--|--------------|--------|------------------|-----------------|
| Issuer Name                       | Rating Date | Sector                | Subsector  | Rating Source                          | Rating Scope | Rating | Rating Direction | Previous Rating |
| Server response is not valid.     | 27-Jul-20   | Public Administration | Executive, Legislative, and Other General Government | Moody's Long-term Issuer Rating        | Domestic     | C      | Upgrade          | Ca              |
| Lebanon, Republic of (Government) | 27-Jul-20   | Public Administration | Executive, Legislative, and Other General Government | Moody's Long-term Issuer Rating        | Foreign      | C      | Upgrade          | 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     | Upgrade          | C               |
| Lebanon, Republic of (Government) | 9-Mar-20    | Public Administration | Executive, Legislative, and Other General Government | Fitch Long-term Issuer Default Rating  | Foreign      | C      | Upgrade          | CC              |
| Lebanon, Republic of (Government) | 21-Feb-20   | Public Administration | Executive, Legislative, and Other General Government | Moody's Long-term Issuer Rating        | Domestic     | Ca     | Upgrade          | Caa2            |
| Lebanon, Republic of (Government) | 21-Feb-20   | Public Administration | Executive, Legislative, and Other General Government | Moody's Long-term Issuer Rating        | Foreign      | Ca     | Upgrade          | Caa2            |
| Byblos Bank SAL                   | 29-Jan-20   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Long-term Issuer Default Rating  | Foreign      | WD     | Upgrade          | RD              |
| Byblos Bank SAL                   | 29-Jan-20   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Short-term Issuer Default Rating | Foreign      | WD     | Upgrade          | RD              |
| Bank Audi SAL                     | 29-Jan-20   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Long-term Issuer Default Rating  | Foreign      | WD     | Upgrade          | RD              |
| Bank Audi SAL                     | 29-Jan-20   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Short-term Issuer Default Rating | Foreign      | WD     | Upgrade          | RD              |
| Lebanon, Republic of (Government) | 12-Dec-19   | Public Administration | Executive, Legislative, and Other General Government | Fitch Long-term Issuer Default Rating  | Domestic     | CC     | Upgrade          | CCC             |
| Lebanon, Republic of (Government) | 12-Dec-19   | Public Administration | Executive, Legislative, and Other General Government | Fitch Long-term Issuer Default Rating  | Foreign      | CC     | Upgrade          | CCC             |
| Bank Audi SAL                     | 12-Dec-19   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Long-term Issuer Default Rating  | Foreign      | RD     | Upgrade          | CCC-            |
| Bank Audi SAL                     | 12-Dec-19   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Short-term Issuer Default Rating | Foreign      | RD     | Upgrade          | C               |
| Byblos Bank SAL                   | 11-Dec-19   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Long-term Issuer Default Rating  | Foreign      | RD     | Upgrade          | CCC-            |
| Byblos Bank SAL                   | 11-Dec-19   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Short-term Issuer Default Rating | Foreign      | RD     | Upgrade          | C               |
| Lebanon, Republic of (Government) | 5-Nov-19    | Public Administration | Executive, Legislative, and Other General Government | Moody's Long-term Issuer Rating        | Domestic     | Caa2   | Upgrade          | Caa1            |
| Lebanon, Republic of (Government) | 5-Nov-19    | Public Administration | Executive, Legislative, and Other General Government | Moody's Long-term Issuer Rating        | Foreign      | Caa2   | Upgrade          | Caa1            |
| Bank Audi SAL                     | 29-Oct-19   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Long-term Issuer Default Rating  | Foreign      | CCC-   | Upgrade          | CCC             |
| Byblos Bank SAL                   | 28-Oct-19   | Finance and Insurance | Credit Intermediation and Related Activities         | Fitch Long-term Issuer Default Rating  | Foreign      | CCC-   | Upgrade          | CCC             |



# Domestic and International Currencies

|             | Last           |
|-------------|----------------|
| <b>LBP=</b> | <i>1505.5</i>  |
| <b>EUR=</b> | <i>1.144</i>   |
| <b>GBP=</b> | <i>1.357</i>   |
| <b>CHF=</b> | <i>0.9238</i>  |
| <b>JPY=</b> | <i>115.79</i>  |
| <b>AUD=</b> | <i>0.72</i>    |
| <b>CAD=</b> | <i>1.2667</i>  |
| <b>XAU=</b> | <i>1832.89</i> |
| <b>XAG=</b> | <i>2334</i>    |





Thank you

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