



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Friday, February 11, 2022

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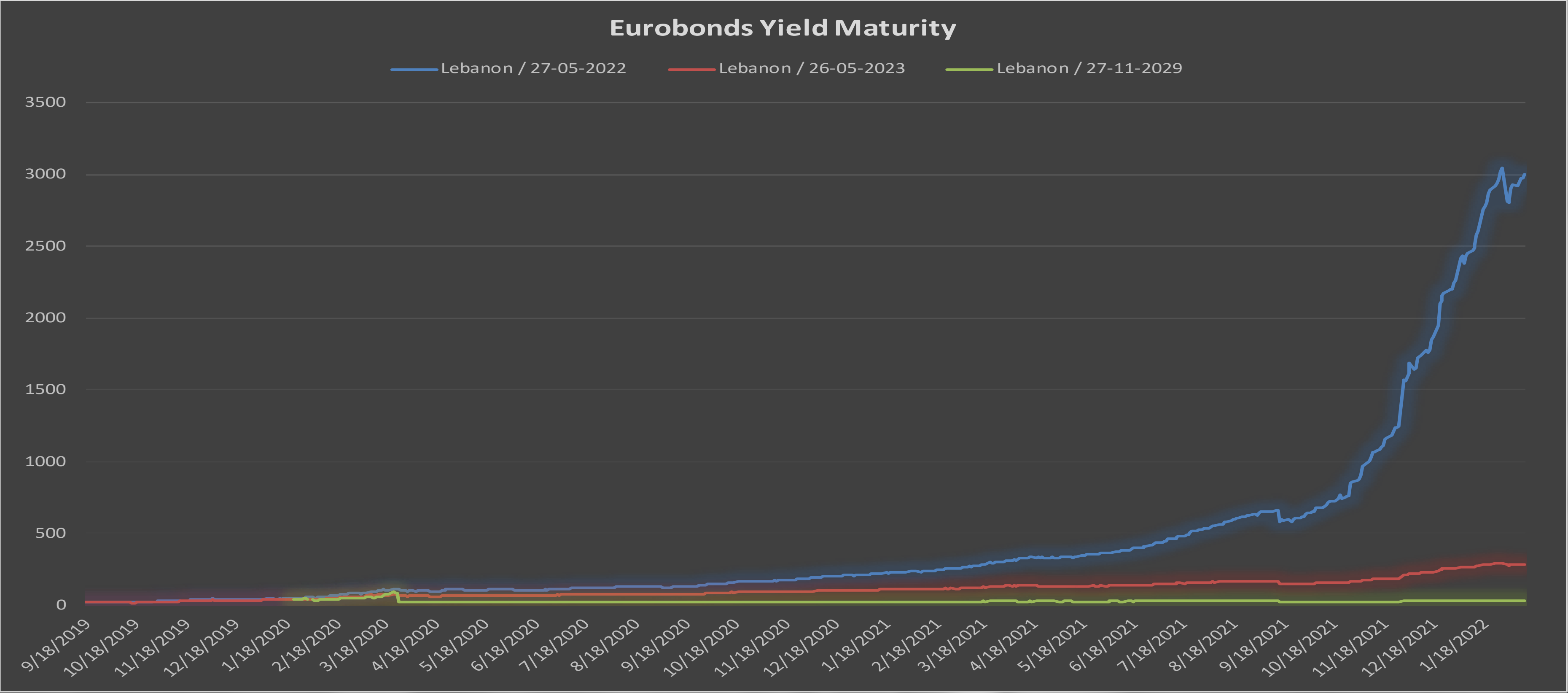
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Lebanon Eurobonds

Reuters Ticker	Maturity	2/7/2022		2/8/2022		2/10/2022		2/11/2022		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	10.125	2958.848	10.25	2945.977	10.25	3060.384	10.5	3008.403	2.44%	-1.70%	3.70%	1.67%
LB055923779=	10/4/2022	10.125	955.727	10.25	953.484	10.25	989.176	10.5	975.982	2.44%	-1.33%	3.70%	2.12%
LB085936719=	1/27/2023	10.125	453.854	10.25	451.927	10.25	460.973	10.5	454.928	2.44%	-1.31%	3.70%	0.24%
LB141987968=	5/26/2023	10.125	283.492	10.25	282.118	10.25	285.805	10.5	282.183	2.44%	-1.27%	3.70%	-0.46%
LB096952406=	10/16/2023	10.125	136.35	10.25	135.634	10.25	136.517	10.5	134.889	2.44%	-1.19%	3.70%	-1.07%
LB139634756=	4/22/2024	10.125	103.938	10.25	103.386	10.25	103.902	10.5	102.688	2.44%	-1.17%	3.70%	-1.20%
LB131364784=	11/4/2024	10.125	100.322	10.25	99.788	10.25	100.27	10.5	99.101	2.44%	-1.17%	3.70%	-1.22%
LB047173744=	12/3/2024	10.658	88.784	10.478	89.69	10.831	88.503	11.745	84.768	8.44%	-4.22%	10.20%	-4.52%
LB119641756=	2/26/2025	10.125	81.74	10.25	81.303	10.25	81.624	10.5	80.685	2.44%	-1.15%	3.70%	-1.29%
LB079315591=	6/12/2025	10.125	53.884	10.25	53.594	10.25	53.734	10.5	53.131	2.44%	-1.12%	3.70%	-1.40%
LB224218826=	1/15/2026	10.125	50.102	10.25	49.833	10.25	49.954	10.5	49.395	2.44%	-1.12%	3.70%	-1.41%
LB070782065=	11/27/2026	10.125	43.607	10.25	43.373	10.25	43.464	10.5	42.981	2.44%	-1.11%	3.70%	-1.44%
LB165508548=	8/1/2027	10.125	41.196	10.125	41.216	10.125	41.299	10.5	40.601	3.70%	-1.69%	3.70%	-1.44%
LB158623005=	3/23/2027	10.125	37.076	10.25	36.876	10.25	36.943	10.5	36.534	2.44%	-1.11%	3.70%	-1.46%
LB085936689=	11/29/2027	10.125	33.994	10.25	33.812	10.25	33.867	10.5	33.494	2.44%	-1.10%	3.70%	-1.47%
LB131367597=	11/3/2028	10.125	31.626	10.25	31.456	10.25	31.504	10.5	31.158	2.44%	-1.10%	3.70%	-1.48%
LB172080332=	3/20/2028	10.76	29.714	10.82	29.645	10.85	29.649	12.597	27.536	16.10%	-7.13%	17.07%	-7.33%
LB141987976=	5/25/2029	10.125	26.5	10.25	26.358	10.25	26.391	10.5	26.103	2.44%	-1.09%	3.70%	-1.50%
LB208390864=	11/27/2029	10.125	24.841	10.125	24.849	10.125	24.879	10.5	24.468	3.70%	-1.65%	3.70%	-1.50%
LB119641985=	2/26/2030	10.727	23.316	10.91	23.137	10.967	23.106	11.75	22.353	7.14%	-3.26%	9.54%	-4.13%
LB139634772=	4/22/2031	10.125	21.385	10.375	21.151	10.375	21.173	10.5	21.06	1.20%	-0.53%	3.70%	-1.52%
LB172080553=	11/20/2031	10.125	19.56	10.375	19.346	10.375	19.365	10.5	19.262	1.20%	-0.53%	3.70%	-1.52%
LB182423823=	5/17/2033	10.125	17.75	10.25	17.655	10.25	17.67	10.5	17.479	2.44%	-1.08%	3.70%	-1.53%
LB158623048=	3/23/2032	10.125	17.395	10.25	17.301	10.25	17.316	10.5	17.128	2.44%	-1.09%	3.70%	-1.53%
LB182423807=	5/17/2034	10.125	15.733	10.25	15.648	10.25	15.66	10.5	15.491	2.44%	-1.08%	3.70%	-1.54%

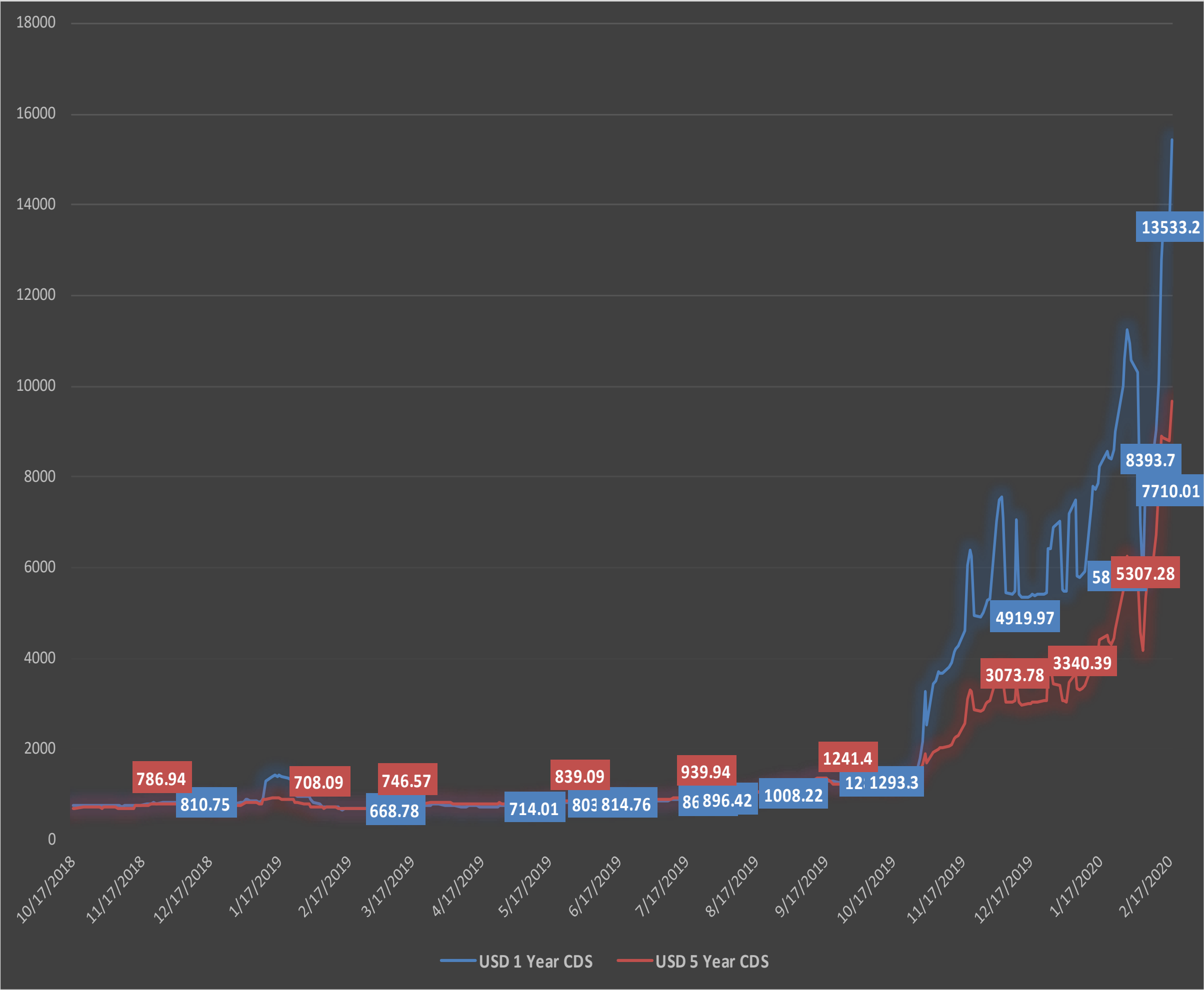


Lebanon Eurobonds



		2/7/2022		2/8/2022		2/10/2022		2/11/2022		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	10.125	2958.848	10.25	2945.977	10.25	3060.384	10.5	3008.403	2.44%	-1.70%	3.70%	1.67%
LB141987968=	5/26/2023	10.125	283.492	10.25	282.118	10.25	285.805	10.5	282.183	2.44%	-1.27%	3.70%	-0.46%
LB208390864=	11/27/2029	10.125	24.841	10.125	24.849	10.125	24.879	10.5	24.468	3.70%	-1.65%	3.70%	-1.50%

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 14:13:17		End Date	5/18/2019					
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>1505.7</i>
EUR=	<i>1.1406</i>
GBP=	<i>1.3581</i>
CHF=	<i>0.9263</i>
JPY=	<i>115.92</i>
AUD=	<i>0.7145</i>
CAD=	<i>1.2709</i>
XAU=	<i>1827.81</i>
XAG=	<i>2294</i>



Thank you

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