



# CAPITAL MARKETS AUTHORITY

End of Day Market Report

*Tuesday, February 15,  
2022*



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY



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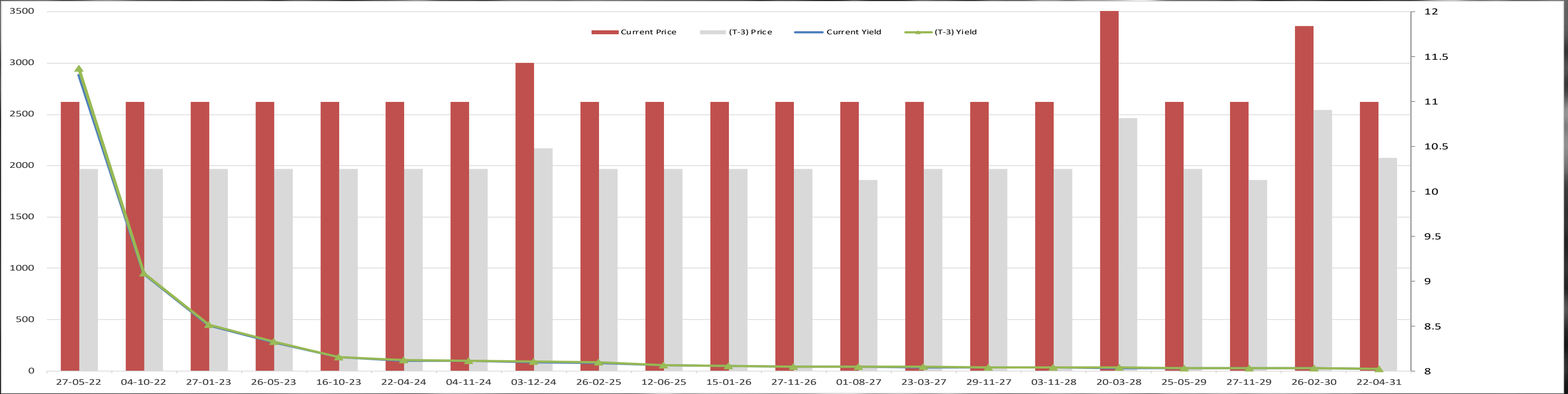
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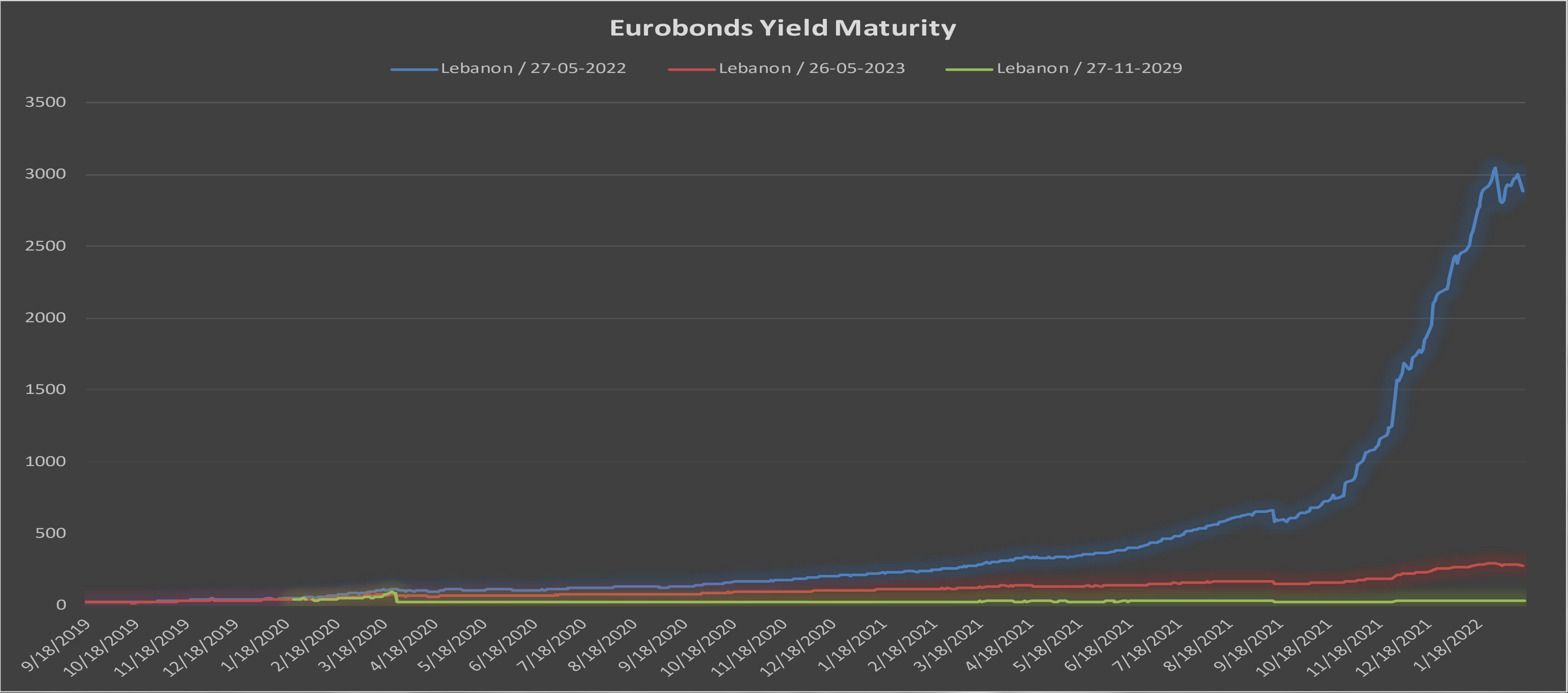


# Lebanon Eurobonds

Reuters Ticker	Maturity	2/8/2022		2/10/2022		2/11/2022		2/15/2022		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	10.25	2945.977	10.25	3060.384	10.5	3008.403	11	2883.888	4.76%	-4.14%	7.32%	-2.11%
LB055923779=	10/4/2022	10.25	953.484	10.25	989.176	10.5	975.982	11	942.419	4.76%	-3.44%	7.32%	-1.16%
LB085936719=	1/27/2023	10.25	451.927	10.25	460.973	10.5	454.928	11	441.268	4.76%	-3.00%	7.32%	-2.36%
LB141987968=	5/26/2023	10.25	282.118	10.25	285.805	10.5	282.183	11	274.392	4.76%	-2.76%	7.32%	-2.74%
LB096952406=	10/16/2023	10.25	135.634	10.25	136.517	10.5	134.889	11	131.771	4.76%	-2.31%	7.32%	-2.85%
LB139634756=	4/22/2024	10.25	103.386	10.25	103.902	10.5	102.688	11	100.359	4.76%	-2.27%	7.32%	-2.93%
LB131364784=	11/4/2024	10.25	99.788	10.25	100.27	10.5	99.101	11	96.743	4.76%	-2.38%	7.32%	-3.05%
LB047173744=	12/3/2024	10.478	89.69	10.831	88.503	11.745	84.768	11.429	86.241	-2.69%	1.74%	9.08%	-3.85%
LB119641756=	2/26/2025	10.25	81.303	10.25	81.624	10.5	80.685	11	78.806	4.76%	-2.33%	7.32%	-3.07%
LB079315591=	6/12/2025	10.25	53.594	10.25	53.734	10.5	53.131	11	51.937	4.76%	-2.25%	7.32%	-3.09%
LB224218826=	1/15/2026	10.25	49.833	10.25	49.954	10.5	49.395	11	48.29	4.76%	-2.24%	7.32%	-3.10%
LB070782065=	11/27/2026	10.25	43.373	10.25	43.464	10.5	42.981	11	42.029	4.76%	-2.21%	7.32%	-3.10%
LB165508548=	8/1/2027	10.125	41.216	10.125	41.299	10.5	40.601	11	39.724	4.76%	-2.16%	8.64%	-3.62%
LB158623005=	3/23/2027	10.25	36.876	10.25	36.943	10.5	36.534	11	35.733	4.76%	-2.19%	7.32%	-3.10%
LB085936689=	11/29/2027	10.25	33.812	10.25	33.867	10.5	33.494	11	32.763	4.76%	-2.18%	7.32%	-3.10%
LB131367597=	11/3/2028	10.25	31.456	10.25	31.504	10.5	31.158	11	30.491	4.76%	-2.14%	7.32%	-3.07%
LB172080332=	3/20/2028	10.82	29.645	10.85	29.649	12.597	27.536	12.413	27.765	-1.46%	0.83%	14.72%	-6.34%
LB141987976=	5/25/2029	10.25	26.358	10.25	26.391	10.5	26.103	11	25.548	4.76%	-2.13%	7.32%	-3.07%
LB208390864=	11/27/2029	10.125	24.849	10.125	24.879	10.5	24.468	11	23.948	4.76%	-2.13%	8.64%	-3.63%
LB119641985=	2/26/2030	10.91	23.137	10.967	23.106	11.75	22.353	11.84	22.275	0.77%	-0.35%	8.52%	-3.73%
LB139634772=	4/22/2031	10.375	21.151	10.375	21.173	10.5	21.06	11	20.615	4.76%	-2.11%	6.02%	-2.53%
LB172080553=	11/20/2031	10.375	19.346	10.375	19.365	10.5	19.262	11	18.855	4.76%	-2.11%	6.02%	-2.54%
LB182423823=	5/17/2033	10.25	17.655	10.25	17.67	10.5	17.479	11	17.11	4.76%	-2.11%	7.32%	-3.09%
LB158623048=	3/23/2032	10.25	17.301	10.25	17.316	10.5	17.128	10.5	17.132	0.00%	0.02%	2.44%	-0.98%
LB182423807=	5/17/2034	10.25	15.648	10.25	15.66	10.5	15.491	10.5	15.494	0.00%	0.02%	2.44%	-0.98%

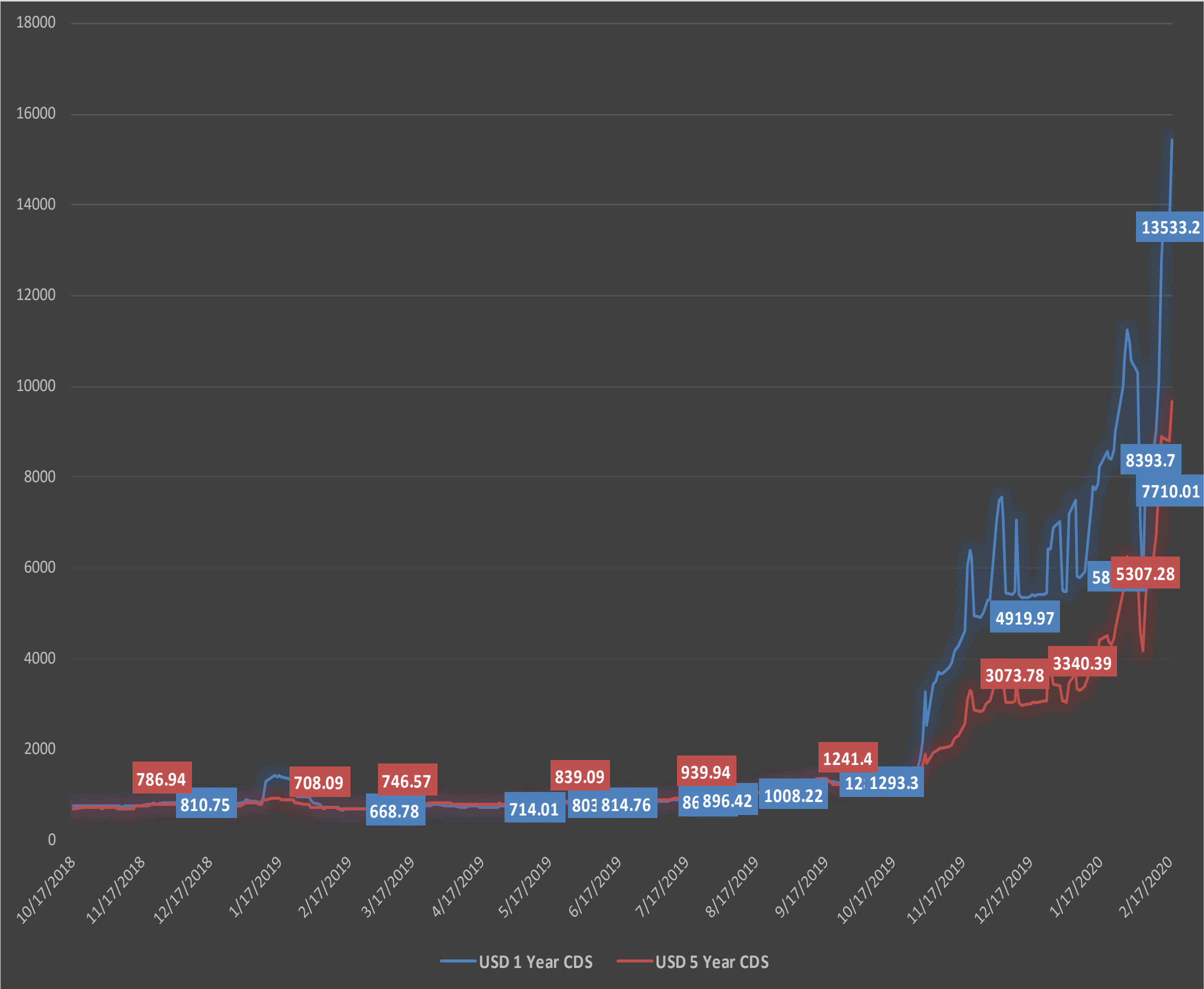


# Lebanon Eurobonds



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LB141987968=	5/26/2023	10.25	282.118	10.25	285.805	10.5	282.183	11	274.392	4.76%	-2.76%	7.32%	-2.74%
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# 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 14:45:21		End Date	5/22/2019					
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
<b>LBP=</b>	<i>1504.19</i>
<b>EUR=</b>	<i>1.1347</i>
<b>GBP=</b>	<i>1.3545</i>
<b>CHF=</b>	<i>0.924</i>
<b>JPY=</b>	<i>115.62</i>
<b>AUD=</b>	<i>0.7137</i>
<b>CAD=</b>	<i>1.2715</i>
<b>XAU=</b>	<i>1848.8</i>
<b>XAG=</b>	<i>2327</i>





Thank you

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