



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
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End of Day Market Report

Friday, February 18, 2022

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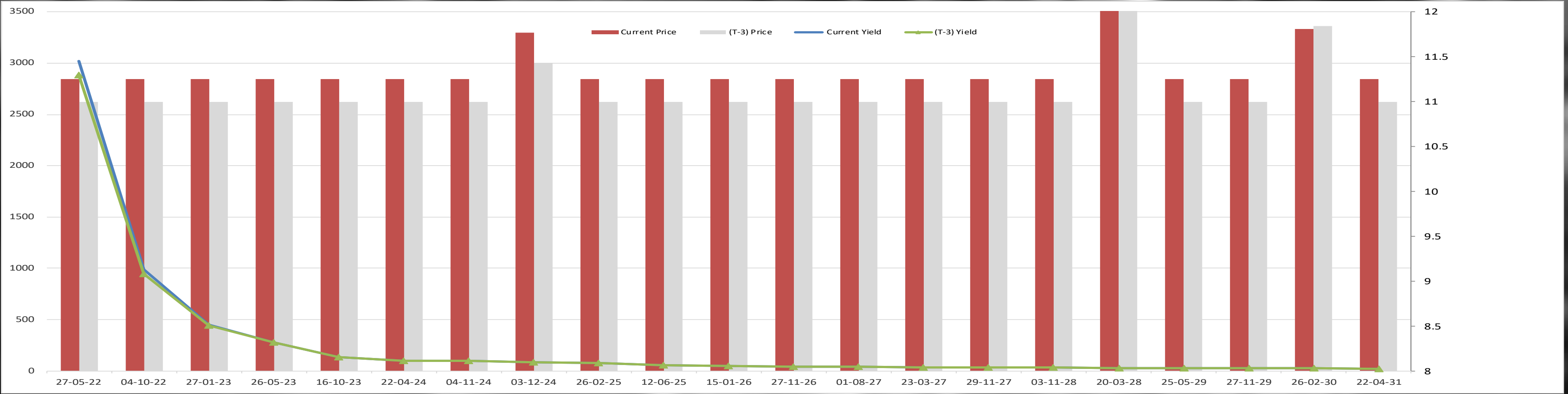
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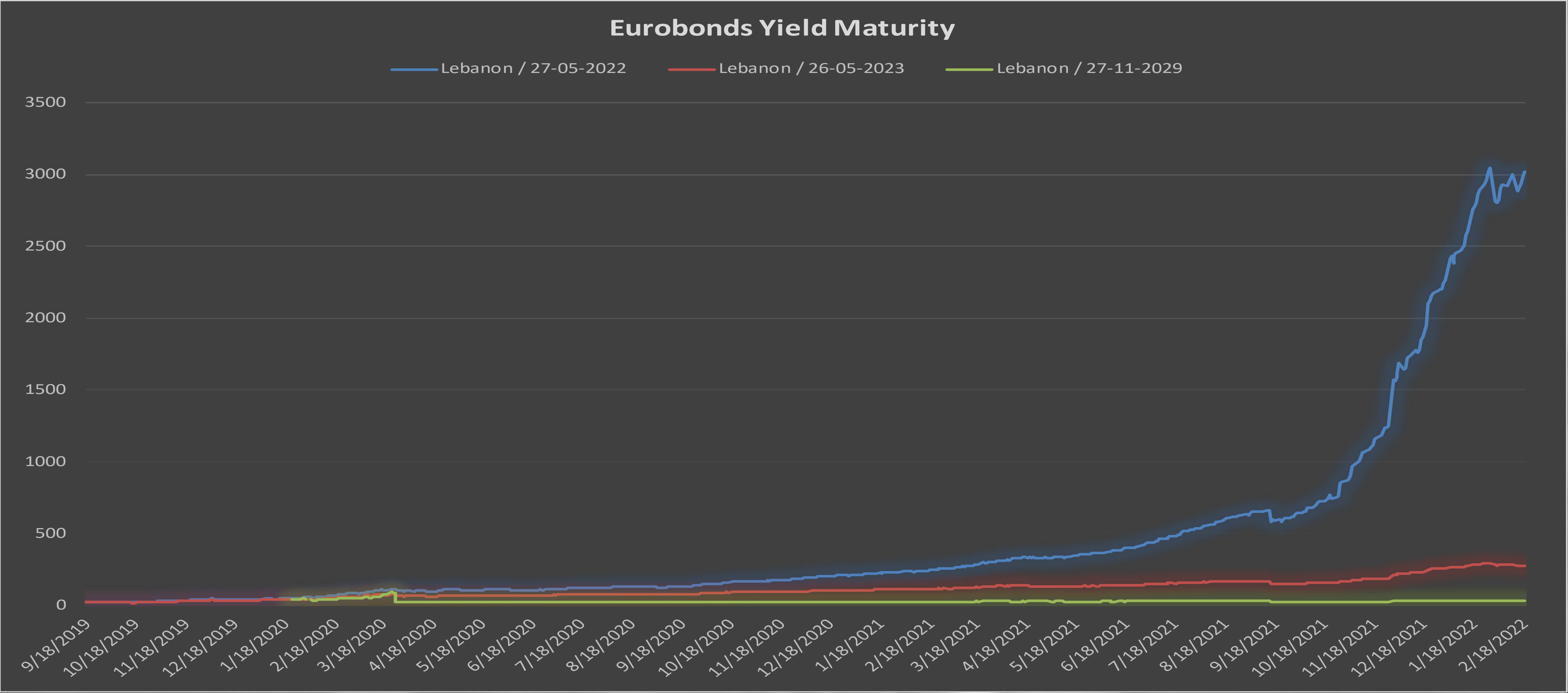
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Lebanon Eurobonds

Reuters Ticker	Maturity	2/11/2022		2/15/2022		2/16/2022		2/18/2022		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	11	2883.888	11	2942.149	11	3066.029	11.25	3021.277	2.27%	-1.46%	2.27%	4.76%
LB055923779=	10/4/2022	11	942.419	11	960.172	11	997.51	11.25	985.351	2.27%	-1.22%	2.27%	4.56%
LB085936719=	1/27/2023	11	441.268	11	445.691	11	454.791	11.25	449.21	2.27%	-1.23%	2.27%	1.80%
LB141987968=	5/26/2023	11	274.392	11	276.185	11	279.838	11.25	276.492	2.27%	-1.20%	2.27%	0.77%
LB096952406=	10/16/2023	11	131.771	11	131.985	11	132.849	11.25	131.342	2.27%	-1.13%	2.27%	-0.33%
LB139634756=	4/22/2024	11	100.359	11	100.485	11	100.989	11.25	99.863	2.27%	-1.11%	2.27%	-0.49%
LB131364784=	11/4/2024	11	96.743	11	96.976	11	97.445	11.25	96.362	2.27%	-1.11%	2.27%	-0.39%
LB047173744=	12/3/2024	11.429	86.241	11.795	84.845	11.252	87.458	11.77	85.412	4.60%	-2.34%	2.98%	-0.96%
LB119641756=	2/26/2025	11	78.806	11	78.961	11	79.273	11.25	78.403	2.27%	-1.10%	2.27%	-0.51%
LB079315591=	6/12/2025	11	51.937	11	52.004	11	52.14	11.25	51.58	2.27%	-1.07%	2.27%	-0.69%
LB224218826=	1/15/2026	11	48.29	11	48.349	11	48.466	11.25	47.947	2.27%	-1.07%	2.27%	-0.71%
LB070782065=	11/27/2026	11	42.029	11	42.073	11	42.162	11.25	41.713	2.27%	-1.06%	2.27%	-0.75%
LB165508548=	8/1/2027	11	39.724	11	39.744	11	39.824	11.25	39.4	2.27%	-1.06%	2.27%	-0.82%
LB158623005=	3/23/2027	11	35.733	11	35.765	11	35.829	11.25	35.45	2.27%	-1.06%	2.27%	-0.79%
LB085936689=	11/29/2027	11	32.763	11	32.79	11	32.844	11.25	32.497	2.27%	-1.06%	2.27%	-0.81%
LB131367597=	11/3/2028	11	30.491	11	30.503	11	30.55	11.25	30.228	2.27%	-1.05%	2.27%	-0.86%
LB172080332=	3/20/2028	12.413	27.765	12.139	28.092	12.096	28.184	12.067	28.229	-0.24%	0.16%	-2.79%	1.67%
LB141987976=	5/25/2029	11	25.548	11	25.556	11	25.589	11.25	25.321	2.27%	-1.05%	2.27%	-0.89%
LB208390864=	11/27/2029	11	23.948	11	23.955	11	23.984	11.25	23.733	2.27%	-1.05%	2.27%	-0.90%
LB119641985=	2/26/2030	11.84	22.275	11.788	22.337	11.817	22.335	11.813	22.346	-0.03%	0.05%	-0.23%	0.32%
LB139634772=	4/22/2031	11	20.615	11	20.62	11	20.636	11.25	20.421	2.27%	-1.04%	2.27%	-0.94%
LB172080553=	11/20/2031	11	18.855	11	18.86	11	18.878	11.25	18.681	2.27%	-1.04%	2.27%	-0.92%
LB182423823=	5/17/2033	11	17.11	11	17.114	11	17.129	11.25	16.951	2.27%	-1.04%	2.27%	-0.93%
LB158623048=	3/23/2032	10.5	17.132	11	16.771	11	16.785	11.25	16.611	2.27%	-1.04%	7.14%	-3.04%
LB182423807=	5/17/2034	10.5	15.494	11	15.168	11	15.18	11.25	15.022	2.27%	-1.04%	7.14%	-3.05%



Lebanon Eurobonds



		2/11/2022		2/15/2022		2/16/2022		2/18/2022		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
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LB141987968=	5/26/2023	11	274.392	11	276.185	11	279.838	11.25	276.492	2.27%	-1.20%	2.27%	0.77%
LB208390864=	11/27/2029	11	23.948	11	23.955	11	23.984	11.25	23.733	2.27%	-1.05%	2.27%	-0.90%

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
LBP=	<i>1505.5</i>
EUR=	<i>1.1353</i>
GBP=	<i>1.3613</i>
CHF=	<i>0.9214</i>
JPY=	<i>115.22</i>
AUD=	<i>0.7197</i>
CAD=	<i>1.2701</i>
XAU=	<i>1886.47</i>
XAG=	<i>2367</i>



Thank you

research@cma.gov.lb

Wardiyeh, Hamra
Rome Street
Building Capital Market Authority
P.O. Box: 5358
T +961.1.735500

www.cma.gov.lb



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