



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Monday, February 28, 2022

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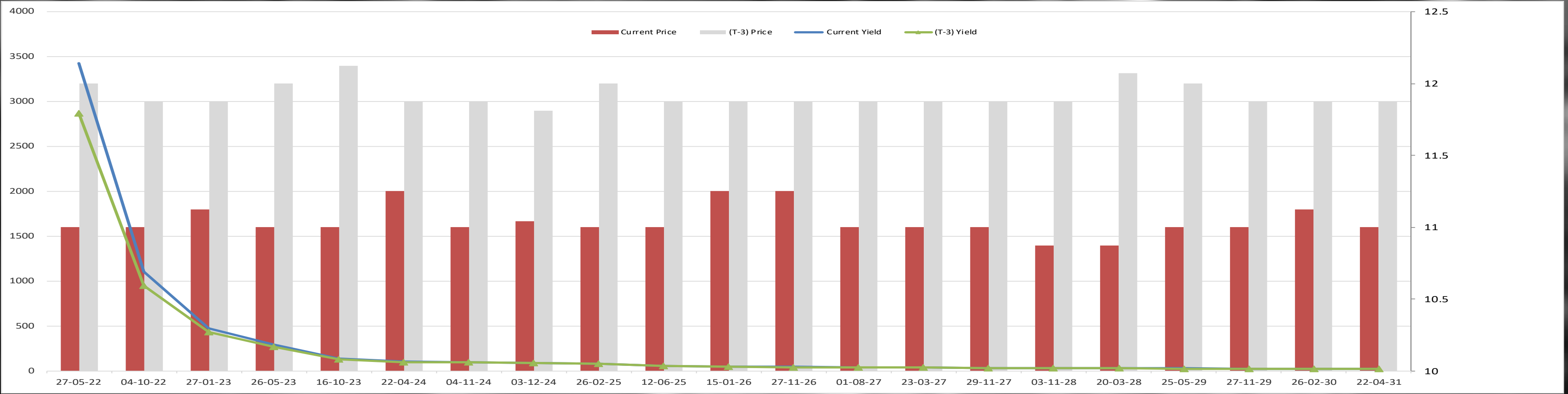
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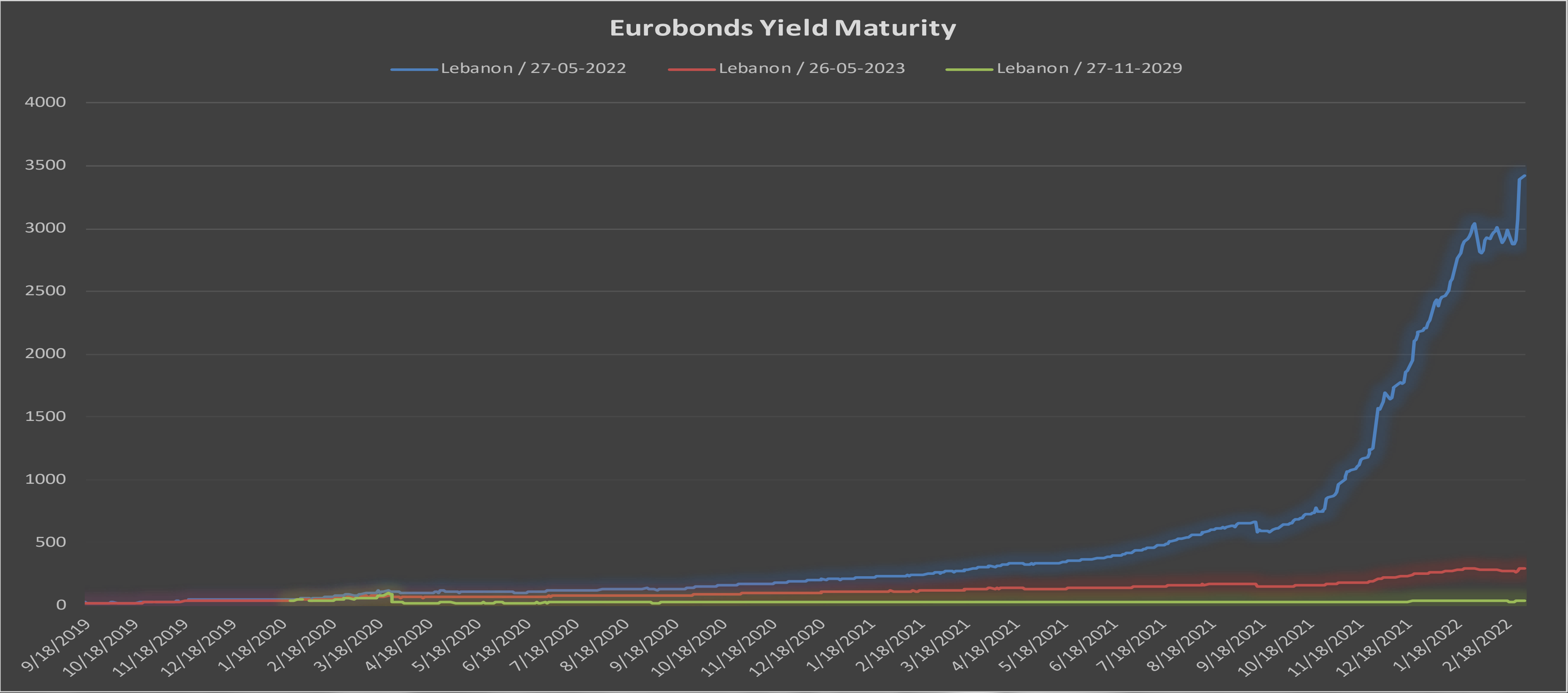
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Lebanon Eurobonds

Reuters Ticker	Maturity	2/23/2022		2/24/2022		2/25/2022		2/28/2022		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	12	2869.565	11.875	3001.774	11.625	3182.296	11	3426.738	-5.38%	7.68%	-8.33%	19.42%
LB055923779=	10/4/2022	11.875	952.405	11.875	980.779	11.875	1010.681	11	1102.992	-7.37%	9.13%	-7.37%	15.81%
LB085936719=	1/27/2023	11.875	434.943	11.875	441.667	11.5	460.181	11.125	474.89	-3.26%	3.20%	-6.32%	9.18%
LB141987968=	5/26/2023	12	266.166	12	268.815	11.625	277.61	11	289.389	-5.38%	4.24%	-8.33%	8.73%
LB096952406=	10/16/2023	12.125	126.065	11.75	129.079	11.75	129.717	11	135.058	-6.38%	4.12%	-9.28%	7.13%
LB139634756=	4/22/2024	11.875	97.115	11.625	98.662	11.625	99.036	11.25	101.002	-3.23%	1.99%	-5.26%	4.00%
LB131364784=	11/4/2024	11.875	93.717	11.25	96.948	11	98.518	11	98.639	0.00%	0.12%	-7.37%	5.25%
LB047173744=	12/3/2024	11.811	85.434	11.247	88.061	11.02	89.34	11.04	89.352	0.18%	0.01%	-6.53%	4.59%
LB119641756=	2/26/2025	12	75.845	12	76.07	11.625	77.636	11	80.065	-5.38%	3.13%	-8.33%	5.56%
LB079315591=	6/12/2025	11.875	50.221	11.75	50.598	11.75	50.698	11	52.483	-6.38%	3.52%	-7.37%	4.50%
LB224218826=	1/15/2026	11.875	46.689	11.75	47.032	11.25	48.181	11.25	48.211	0.00%	0.06%	-5.26%	3.26%
LB070782065=	11/27/2026	11.875	40.625	11.75	40.911	11.75	40.976	11.25	41.912	-4.26%	2.28%	-5.26%	3.17%
LB165508548=	8/1/2027	11.875	38.375	10.875	40.17	10.75	40.46	11	40.023	2.33%	-1.08%	-7.37%	4.29%
LB158623005=	3/23/2027	11.875	34.532	11.75	34.764	11.75	34.811	11	35.991	-6.38%	3.39%	-7.37%	4.23%
LB085936689=	11/29/2027	11.875	31.659	11.875	31.698	11.5	32.252	11	32.98	-4.35%	2.26%	-7.37%	4.17%
LB131367597=	11/3/2028	11.875	29.45	10.75	30.963	10.75	30.999	10.875	30.838	1.16%	-0.52%	-8.42%	4.71%
LB172080332=	3/20/2028	12.071	28.245	11.951	28.419	11.57	28.915	10.875	29.815	-6.01%	3.11%	-9.91%	5.56%
LB141987976=	5/25/2029	12	24.544	11.75	24.827	11.625	24.982	11	25.671	-5.38%	2.76%	-8.33%	4.59%
LB208390864=	11/27/2029	11.875	23.127	10.375	24.702	10.625	24.45	11	24.057	3.53%	-1.61%	-7.37%	4.02%
LB119641985=	2/26/2030	11.875	22.301	11.5	22.675	11.125	23.062	11.125	23.069	0.00%	0.03%	-6.32%	3.44%
LB139634772=	4/22/2031	11.875	19.907	10.375	21.25	10.625	21.032	11	20.695	3.53%	-1.60%	-7.37%	3.96%
LB172080553=	11/20/2031	11.875	18.207	10.375	19.429	10.5	19.335	11	18.923	4.76%	-2.13%	-7.37%	3.93%
LB182423823=	5/17/2033	11.875	16.522	10.5	17.528	10.625	17.443	11	17.166	3.53%	-1.59%	-7.37%	3.90%
LB158623048=	3/23/2032	11.875	16.191	11.5	16.455	11.125	16.728	11.125	16.731	0.00%	0.02%	-6.32%	3.34%
LB182423807=	5/17/2034	11.875	14.643	12.25	14.43	12.25	14.438	11	15.209	-10.20%	5.34%	-7.37%	3.87%



Lebanon Eurobonds



		2/23/2022		2/24/2022		2/25/2022		2/28/2022		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	12	2869.565	11.875	3001.774	11.625	3182.296	11	3426.738	-5.38%	7.68%	-8.33%	19.42%
LB141987968=	5/26/2023	12	266.166	12	268.815	11.625	277.61	11	289.389	-5.38%	4.24%	-8.33%	8.73%
LB208390864=	11/27/2029	11.875	23.127	10.375	24.702	10.625	24.45	11	24.057	3.53%	-1.61%	-7.37%	4.02%

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>1505.7</i>
EUR=	<i>1.1199</i>
GBP=	<i>1.3395</i>
CHF=	<i>0.9219</i>
JPY=	<i>115.52</i>
AUD=	<i>0.7216</i>
CAD=	<i>1.2732</i>
XAU=	<i>1907.27</i>
XAG=	<i>2435</i>



Thank you

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