CAPITAL MARKETS AUTHORITY

هيئة الأسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Friday, August 14, 2020

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		8/11/2020		8/12/2020		8/13/2020		8/14/2020		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
LB094422663=	6/19/2020	18.28	0	18.63	0	18.93	0	18.71	0	-1.16%	#DIV/0!	2.35%	#DIV/0!
LB025088247=	4/12/2021	17.5	543.236	17.5	547.347	18.25	535.989	18.25	540.098	0.00%	0.77%	4.29%	-0.58%
LB141987950=	5/27/2022	17.25	126.851	17.375	126.44	17.625	125.879	17.625	126.128	0.00%	0.20%	2.17%	-0.57%
LB055923779=	10/4/2022	17	102.477	17.5	100.595	18	99.091	17.5	101.235	-2.78%	2.16%	2.94%	-1.21%
LB085936719=	1/27/2023	15.875	90.925	16	90.583	16.375	89.578	16.375	89.7	0.00%	0.14%	3.15%	-1.35%
LB141987968=	5/26/2023	16	77.882	16.25	77.2	16.5	76.709	16.375	77.179	-0.76%	0.61%	2.34%	-0.90%
LB139634756=	4/22/2024	16	56	16.375	55.589	16.625	55.205	16.5	55.514	-0.75%	0.56%	3.13%	-1.47%
LB131364784=	11/4/2024	15.875	48.668	16	48.473	16.375	47.897	16.375	47.932	0.00%	0.07%	3.15%	-1.51%
LB047173744=	12/3/2024	15.67	48.031	15.7	48.01	17.5	44.998	15.6	48.333	-10.86%	7.41%	-0.45%	0.63%
LB119641756=	2/26/2025	15.64	45.384	15.89	44.986	17.5	42.478	15.6	45.608	-10.86%	7.37%	-0.26%	0.49%
LB079315591=	6/12/2025	15.75	42.168	15.75	42.195	16	41.88	16.625	40.946	3.91%	-2.23%	5.56%	-2.90%
LB070782065=	11/27/2026	16	31.37	16.375	30.959	16.75	30.587	16.125	31.301	-3.73%	2.33%	0.78%	-0.22%
LB158623005=	3/23/2027	16.125	29.597	16.5	29.212	16.375	29.383	16.375	29.396	0.00%	0.04%	1.55%	-0.68%
LB085936689=	11/29/2027	15.75	27.014	15.75	27.025	16.125	26.691	16.125	26.702	0.00%	0.04%	2.38%	-1.15%
LB172080332=	3/20/2028	14.875	26.701	15	26.587	15.25	26.371	15.25	26.382	0.00%	0.04%	2.52%	-1.19%
LB131367597=	11/3/2028	16	23.577	15.79	23.766	17.5	22.394	15.18	24.337	-13.26%	8.68%	-5.13%	3.22%
LB141987976=	5/25/2029	15.125	22.703	15.125	22.711	16	22.021	16	22.028	0.00%	0.03%	5.79%	-2.97%
LB208390864=	11/27/2029	15.25	21.306	15.25	21.313	15	21.53	15	21.537	0.00%	0.03%	-1.64%	1.08%
LB119641985=	2/26/2030	15.86	20.272	15.86	20.278	18.75	18.37	16.82	19.625	-10.29%	6.83%	6.05%	-3.19%
LB139634772=	4/22/2031	16.125	17.817	16.375	17.665	16.625	17.525	16.5	17.607	-0.75%	0.47%	2.33%	-1.18%
LB172080553=	11/20/2031	14.75	17.725	14.875	17.648	15.25	17.421	15.25	17.426	0.00%	0.03%	3.39%	-1.69%
LB158623048=	3/23/2032	16.101	16.364	15.8	16.544	17.5	15.604	15.94	16.478	-8.91%	5.60%	-1.00%	0.70%
LB182423823=	5/17/1933	14.75	15.575	14.75	15.578	15.25	15.307	15.25	15.311	0.00%	0.03%	3.39%	-1.70%
LB182423807=	5/17/2034	15	14.272	15	14.275	15.375	14.092	15.375	14.095	0.00%	0.02%	2.50%	-1.24%
LB208390813=	7/27/2035	14.625	13.276	14.625	13.279	14.75	13.226	14.75	13.228	0.00%	0.02%	0.85%	-0.36%
LB131365462=	11/2/2035	16.5	12.196	16.5	12.199	16.5	12.205	16.5	12.208	0.00%	0.02%	0.00%	0.10%
LB158623030=	3/23/2037	16.22	11.255	19.73	10.015	17.5	10.78	15.94	11.376	-8.91%	5.53%	-1.73%	1.08%
Average Change		15.922	55.666			16.673	54.563	16.219	55.249	-2.72%	1.26%	1.87%	-0.75%

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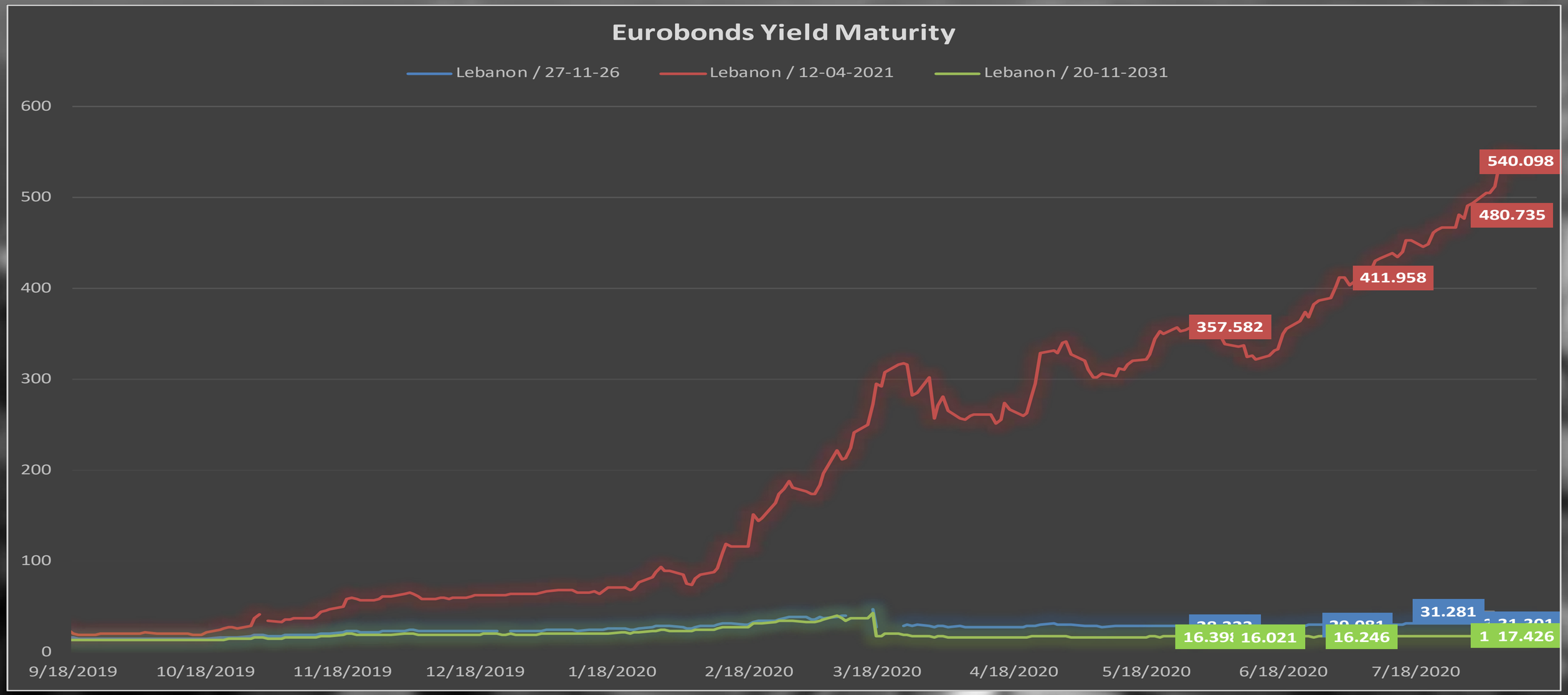
Source: Reuters

Lebanon Eurobonds



		8/11/2020		8/12/2020		8/13/2020		8/14/2020		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
LB025088247=	4/12/2021	17.5	543.236	17.5	547.347	18.25	535.989	18.25	540.098	0.00%	0.77%	4.29%	-0.58%
LB070782065=	11/27/2026	22.521	35.561	12.231	17.651	18.351	18.651	17.625	28.146	0.00%	0.20%	2.17%	-0.57%
LB172080553=	11/20/2031	14.75	17.725	14.875	17.648	15.25	17.421	15.25	17.426	0.00%	0.03%	3.39%	-1.69%

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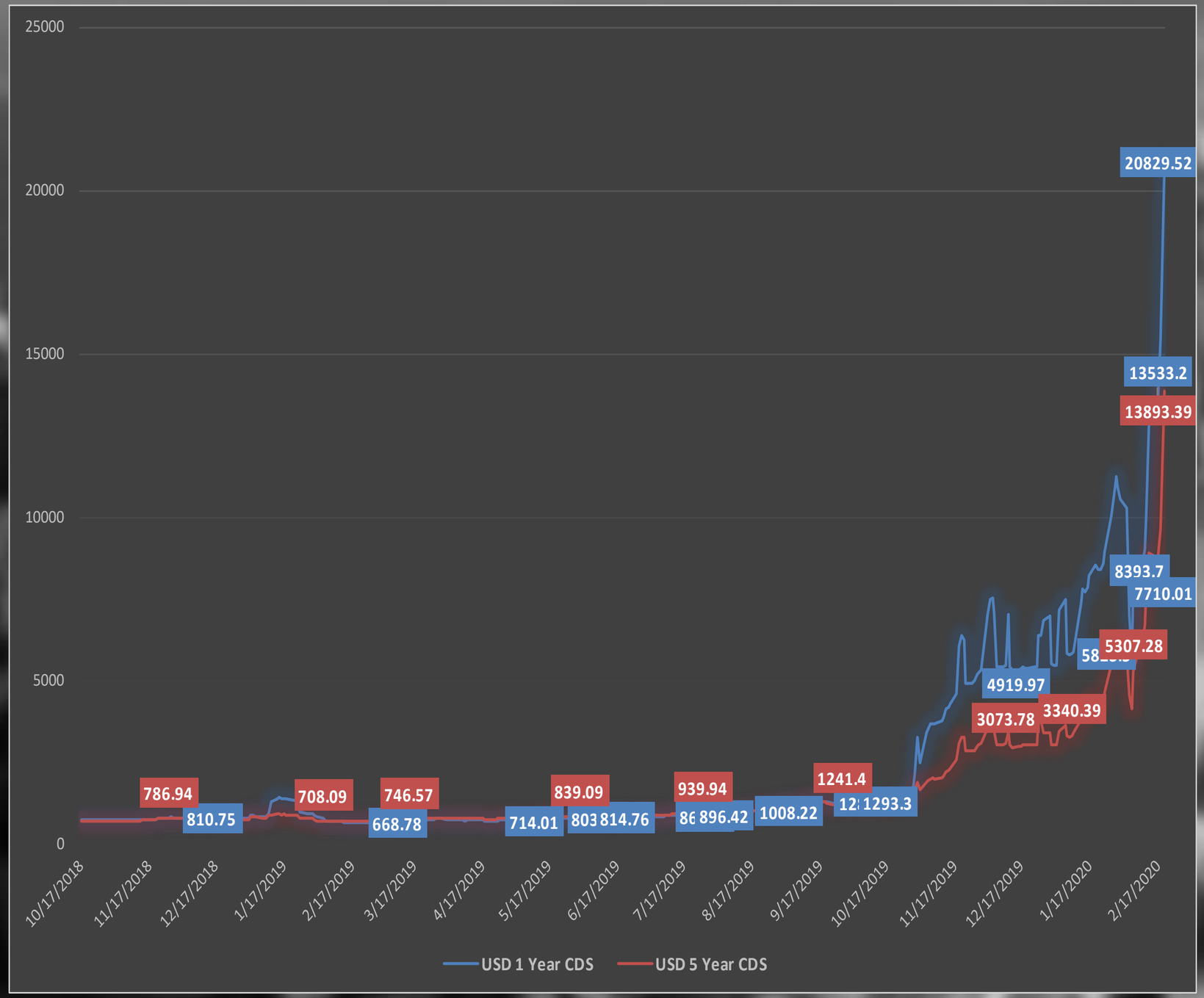
Source: Reuters

Lebanon Credit Default Swaps



	USD 1 Year CDS	USD 5 Year CDS	USD 1 Year CDS	USD 5 Year CDS
Timestamp	Mid Spread Close	Mid Spread Close	% Daily Change	%Daily Change
2/20/2020	20829.52	13893.39	35.05%	43.76%
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%

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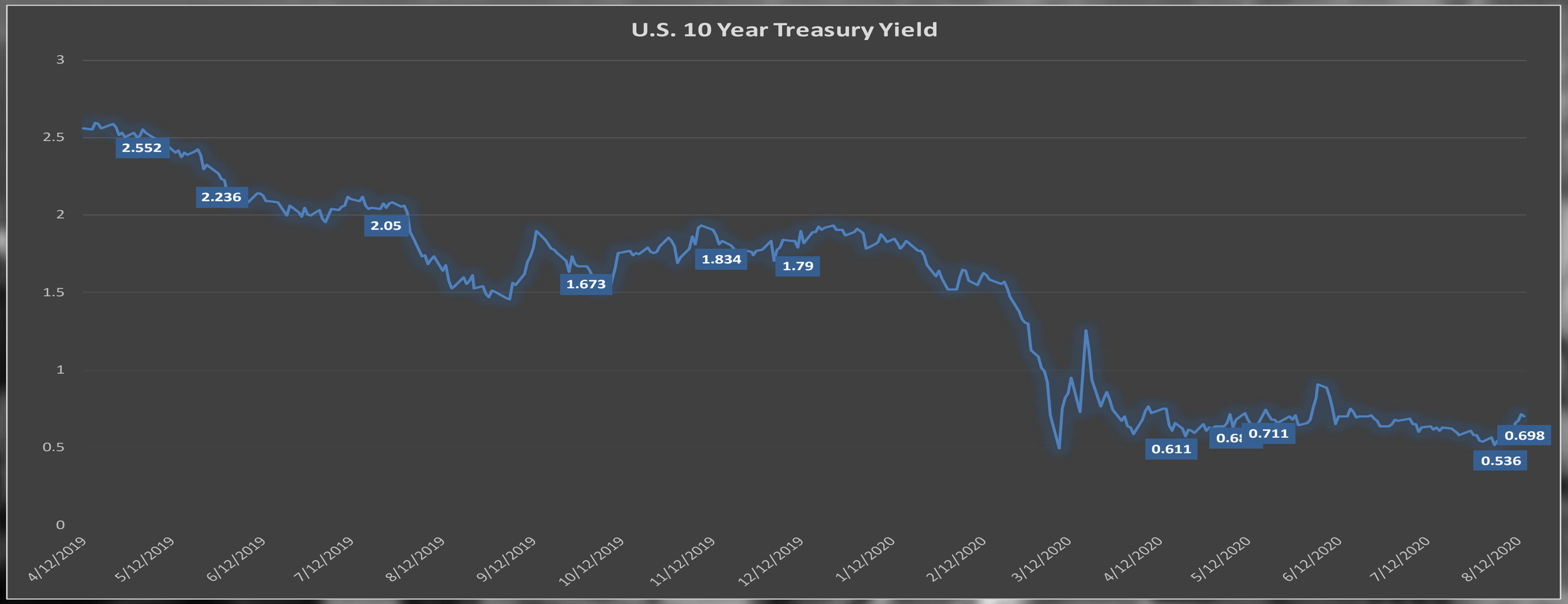
Source: Reuters

US Treasury Yields



U.S. Treasury Bonds Yields		
Daily		
U.S. 2 Year Yields	0.16	-0.06
U.S. 5 Year Yields	0.30	-0.05
U.S. 10 Year Yields	0.70	-0.03
U.S. 30 Year Yields	1.42	-0.01

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Source: Reuters

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
BANK BYBLOS S.A.L/21-06-2021	cord could n	ord could r	#VALUE!
BLOM BANK S.A.L/04-05-2023	43.71	45.62	45.49
Bank Audi S.A.L/16-10-2023	45.63	36.38	37.85

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Source: Reuters

Domestic and International Currencies

	Last
LBP=	1505.5
EUR=	1.182
GBP=	1.3127
CHF=	0.9094
JPY=	106.56
AUD=	0.7155
CAD=	1.3235
XAU=	1947.4041
XAG=	2667.32

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Source: Reuters

Lebanon Credit Rating

Foreign Ratings	S & P	Moody's	Fitch
Short Term	*SD (11 Mar 2020)*	*(P)NP (21 Feb 2020)*	*C (23 Aug 2019)*
Long Term	*SD (11 Mar 2020)*	*C (27 Jul 2020)*	*RD (18 Mar 2020)*
Outlook	*OFF (11 Mar 2020)*	*OFF (21 Feb 2020)*	*OFF (23 Aug 2019)*

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Source: Reuters

Historic Credit Rating

Effective Date	Issuer Name	Country	Sector	Subsector	Rating Source/Description	Rating Scope	Action Type	Direction	Current Rating	Previous Rating
7/27/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Moody's Long-term Issuer Rating	Domestic	Rating Downgraded	▼	C	Ca
7/27/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Moody's Long-term Issuer Rating	Foreign	Rating Downgraded	▼	C	Ca
7/27/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Moody's Most Recent Short-term Rating	Foreign	Rating Affirmed	-	(P)NP	(P)NP
7/27/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Moody's Most Recent Short-term Rating	Foreign	Outlook Off	-	OFF	STA
3/18/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Short-term Issuer Default Rating	Foreign	Rating Affirmed	-	C	C
3/18/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Long-term Issuer Default Rating	Domestic	Rating Affirmed	-	CC	CC
3/18/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Sovereign Country Ceiling Rating	Foreign	Rating Affirmed	-	CCC	CCC
3/18/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Long-term Issuer Default Rating	Foreign	Rating Downgraded	▼	RD	C
3/16/2020	BANKMED SAL	Lebanon	Banks	Banking	S&P Short-term Issuer Credit Rating	Domestic	Rating Withdrawn	-	NR	SD
3/16/2020	BANKMED SAL	Lebanon	Banks	Banking	S&P Short-term Issuer Credit Rating	Foreign	Rating Withdrawn	-	NR	SD
3/16/2020	BANKMED SAL	Lebanon	Banks	Banking	S&P Long-term Issuer Rating	Domestic	Rating Withdrawn	-	NR	SD
3/16/2020	BANKMED SAL	Lebanon	Banks	Banking	S&P Long-term Issuer Rating	Foreign	Rating Withdrawn	-	NR	SD
3/11/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	S&P Senior Unsecured	Foreign	Rating Downgraded	▼▼	D	CC
3/11/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	S&P Long-term Issuer Rating	Foreign	Outlook Off	-	OFF	NEGATIVE
3/11/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	S&P Short-term Issuer Credit Rating	Foreign	Rating Downgraded	▼▼	SD	C
3/11/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	S&P Long-term Issuer Rating	Foreign	Rating Downgraded	▼▼	SD	CC
3/9/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Long-term Issuer Default Rating	Foreign	Rating Downgraded	▼	C	CC
3/9/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Short-term Issuer Default Rating	Foreign	Rating Affirmed	-	C	C
3/9/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Senior Unsecured	Foreign	Rating Downgraded	▼	C	CC
3/9/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Long-term Issuer Default Rating	Domestic	Rating Affirmed	-	CC	CC
3/9/2020	LEBANON, REPUBLIC OF (GOVERNMENT)	Lebanon	Sovereign	Sovereign	Fitch Sovereign Country Ceiling Rating	Foreign	Rating Affirmed	-	CCC	CCC
2/25/2020	BANK AUDI SAL	Lebanon	Banks	Banking	Moody's Long-term Bank Deposit	Foreign	Rating Downgraded	▼	Ca	Caa3
2/25/2020	BYBLOS BANK SAL	Lebanon	Banks	Banking	Moody's Long-term Bank Deposit	Foreign	Rating Downgraded	▼	Ca	Caa3

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Source: Reuters

Thank you

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