

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Monday, September 28,
2020

CAPITAL MARKETS AUTHORITY



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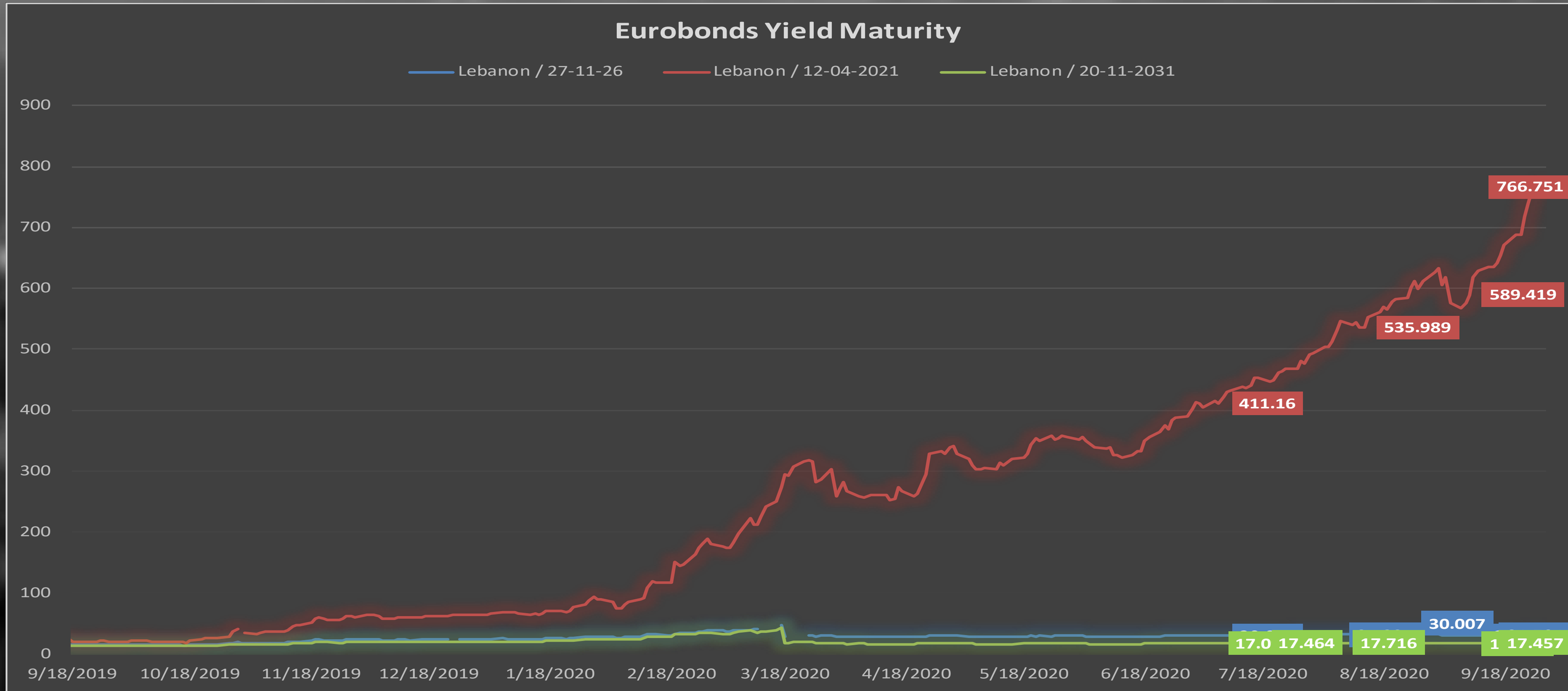
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Lebanon Eurobonds

Reuters Ticker	Maturity	9/25/2020		9/26/2020		9/27/2020		9/28/2020		Daily % Change		Weekly % Change	
		Closing Price	Closing Yield %	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Price	Yield	Price	Yield
LB094422663=	6/19/2020	19.76	0	18.97	0	19	134414.203	18.98	0	-0.11%	-100.00%	-3.95%	#DIV/0!
LB025088247=	4/12/2021	18.875	717.606	19.125	728.08	18.875	747.041	18.625	766.751	-1.32%	2.64%	-1.32%	6.85%
LB141987950=	5/27/2022	18.625	130.578	18.375	132.759	18.375	133.043	18	135.406	-2.04%	1.78%	-3.36%	3.70%
LB055923779=	10/4/2022	18	105.431	18	105.966	17.875	106.676	17.875	106.857	0.00%	0.17%	-0.69%	1.35%
LB085936719=	1/27/2023	17.375	90.748	16.875	92.966	17.75	89.935	17.625	90.504	-0.70%	0.63%	1.44%	-0.27%
LB141987968=	5/26/2023	18	75.754	17.375	77.87	17.375	77.965	17.5	77.686	0.72%	-0.36%	-2.78%	2.55%
LB139634756=	4/22/2024	17.5	55	17.375	55.613	16.625	57.249	17	56.495	2.26%	-1.32%	-2.86%	2.33%
LB131364784=	11/4/2024	17.25	47.694	17.375	47.584	16.625	48.957	16.625	48.993	0.00%	0.07%	-3.62%	2.72%
LB047173744=	12/3/2024	16.63	47.758	16.39	48.295	16.39	48.33	15.8	49.459	-3.60%	2.34%	-4.99%	3.56%
LB119641756=	2/26/2025	16.74	44.823	16.35	45.571	16.35	45.603	15.73	46.715	-3.79%	2.44%	-6.03%	4.22%
LB079315591=	6/12/2025	17.25	40.981	16.875	41.625	16.875	41.652	16.125	42.85	-4.44%	2.88%	-6.52%	4.56%
LB070782065=	11/27/2026	17.375	30.463	16.75	31.194	16.75	31.209	16.25	31.794	-2.99%	1.87%	-6.47%	4.37%
LB158623005=	3/23/2027	17.5	28.722	16.75	29.535	16.75	29.549	16.625	29.695	-0.75%	0.49%	-5.00%	3.39%
LB085936689=	11/29/2027	17.5	25.819	16.875	26.424	16.875	26.435	16.875	26.446	0.00%	0.04%	-3.57%	2.43%
LB172080332=	3/20/2028	16.25	25.807	16	26.072	16	26.082	15.5	26.573	-3.13%	1.88%	-4.62%	2.97%
LB131367597=	11/3/2028	16.18	23.782	16.14	23.842	15.65	24.277	16.25	23.765	3.83%	-2.11%	0.43%	-0.07%
LB141987976=	5/25/2029	16.75	21.717	16.375	22.029	16.375	22.036	16	22.341	-2.29%	1.38%	-4.48%	2.87%
LB208390864=	11/27/2029	16.625	20.551	16	21.032	16	21.038	16.875	20.404	5.47%	-3.01%	1.50%	-0.72%
LB119641985=	2/26/2030	16.16	20.317	15.88	20.54	16	20.458	15.85	20.575	-0.94%	0.57%	-1.92%	1.27%
LB139634772=	4/22/2031	17.125	17.403	16.5	17.8	16.5	17.805	16	18.127	-3.03%	1.81%	-6.57%	4.16%
LB172080553=	11/20/2031	16.125	17.05	16	17.139	16	17.143	15.5	17.457	-3.13%	1.83%	-3.88%	2.39%
LB158623048=	3/23/2032	16.61	16.244	16.11	16.544	16.23	16.478	15.55	16.886	-4.19%	2.48%	-6.38%	3.95%
LB182423823=	5/17/1933	16.5	14.77	16	15.042	16	15.045	16	15.048	0.00%	0.02%	-3.03%	1.88%
LB182423807=	5/17/2034	16.125	13.831	15.875	13.962	15.875	13.965	15.5	14.156	-2.36%	1.37%	-3.88%	2.35%
LB208390813=	7/27/2035	16	12.739	15.75	12.859	15.75	12.862	15.25	13.096	-3.17%	1.82%	-4.69%	2.80%
LB131365462=	11/2/2035	17.375	11.931	16.75	12.195	16.75	12.197	16.625	12.252	-0.75%	0.45%	-4.32%	2.69%
LB158623030=	3/23/2037	16.54	11.212	16.24	11.335	16.23	11.341	15.7	11.556	-3.27%	1.90%	-5.08%	3.07%
Average Change		17.139	61.813			16.735	5041.799	16.527	64.514	-1.24%	-98.72%	-3.57%	4.37%

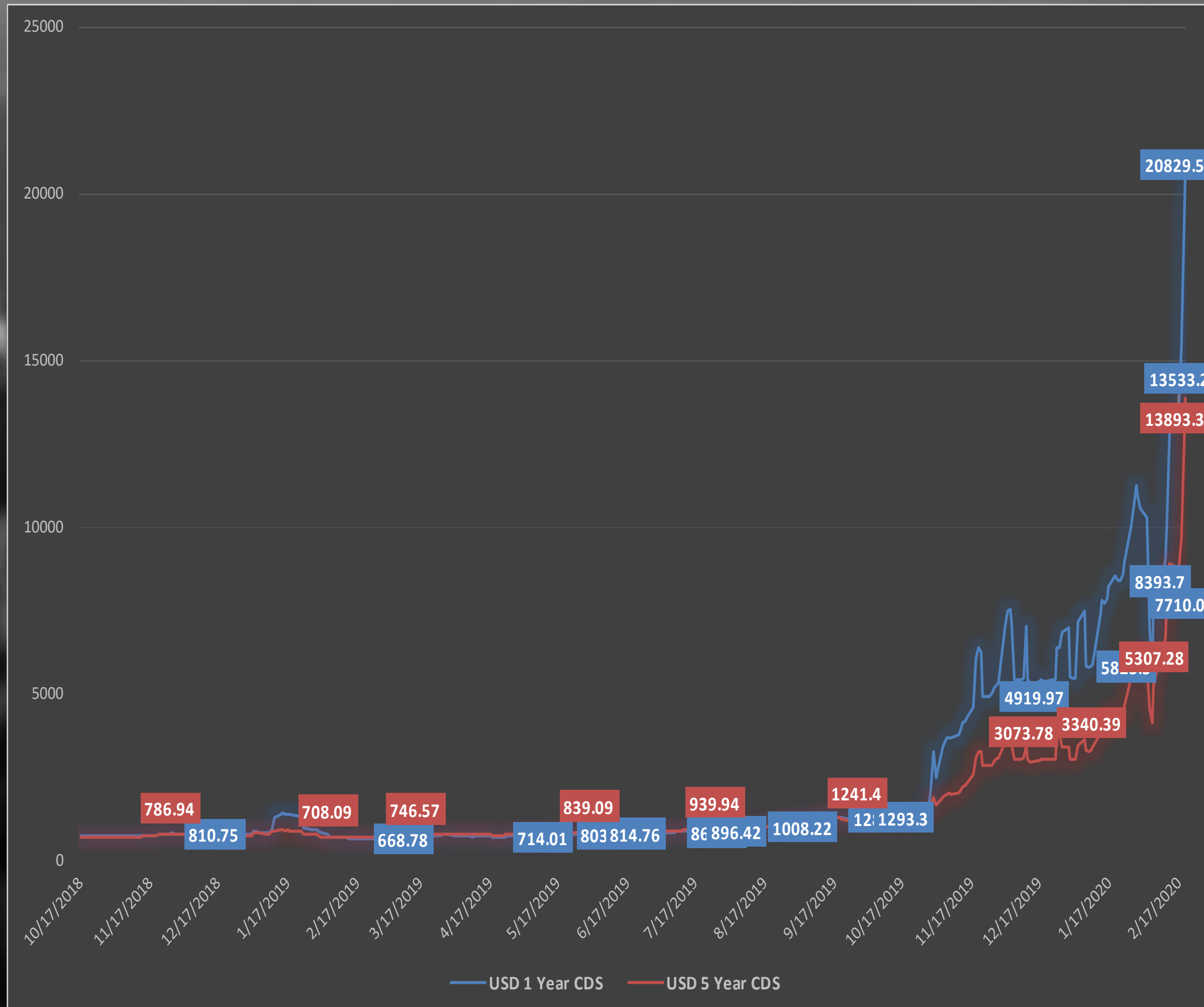


Lebanon Eurobonds



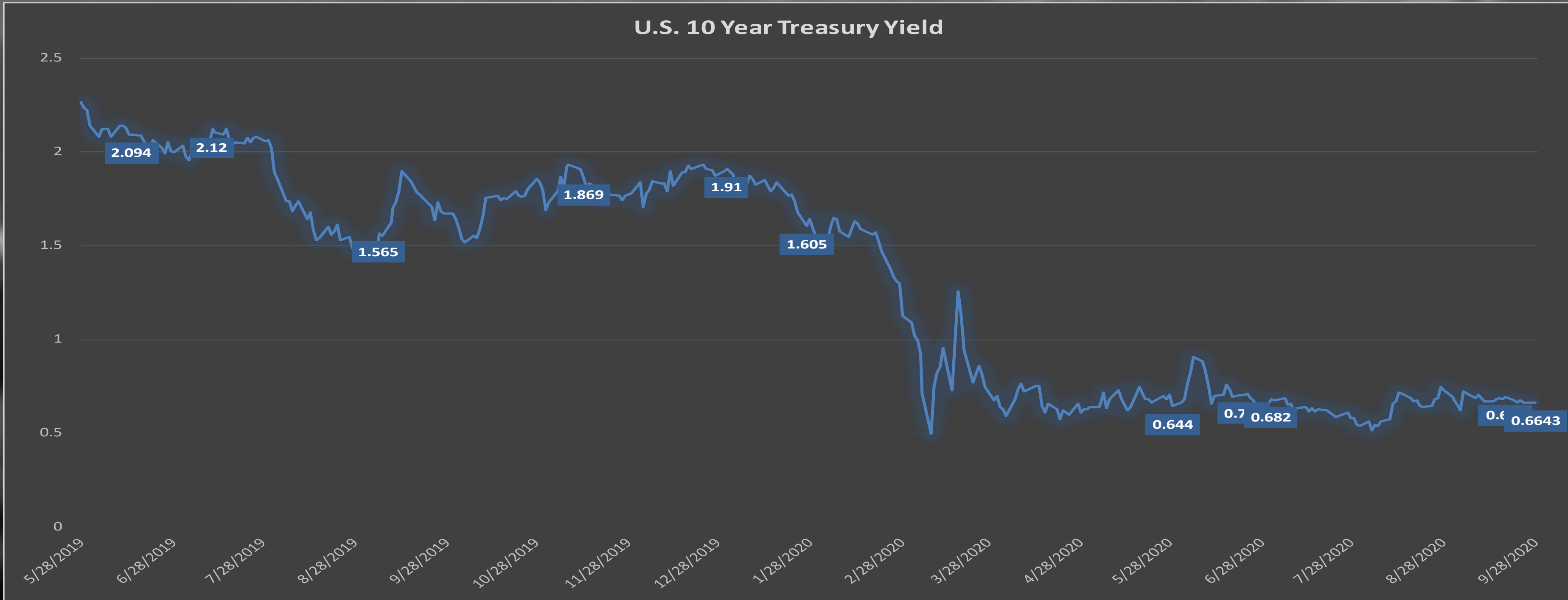
		9/25/2020		9/26/2020		9/27/2020		9/28/2020		Daily % Change		Weekly % Change	
Reuters Ticker	Maturity	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Price	Yield	Price	Yield
LB025088247=	4/12/2021	18.875	717.606	19.125	728.08	18.875	747.041	18.625	766.751	-1.32%	2.64%	-1.32%	6.85%
LB070782065=	11/27/2026	22.521	35.561	12.231	17.651	18.351	18.651	17.625	28.146	-2.04%	1.78%	-3.36%	3.70%
LB172080553=	11/20/2031	16.125	17.05	16	17.139	16	17.143	15.5	17.457	-3.13%	1.83%	-3.88%	2.39%

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%

US Treasury Yields



U.S. Treasury Bonds Yields		
Daily		
U.S. 2 Year Yields	0.13	0.00
U.S. 5 Year Yields	0.27	0.01
U.S. 10 Year Yields	0.66	0.01
U.S. 30 Year Yields	1.42	0.01

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
BANK BYBLOS S.A.L/21-06-2021	<i>Record could not be found</i>	<i>Record could not be found</i>	<i>#VALUE!</i>
BLOM BANK S.A.L/04-05-2023	43.84	47.15	47.03
Bank Audi S.A.L/16-10-2023	45.75	37.29	38.89

Domestic and International Currencies

	Last
LBP=	<i>1505.7</i>
EUR=	<i>1.1662</i>
GBP=	<i>1.2861</i>
CHF=	<i>0.9271</i>
JPY=	<i>105.47</i>
AUD=	<i>0.7059</i>
CAD=	<i>1.3382</i>
XAU=	<i>1870.06</i>
XAG=	<i>2313.07</i>

Lebanon Credit Rating

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

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

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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