

# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

End of Day Market Report

*Tuesday, October 13, 2020*

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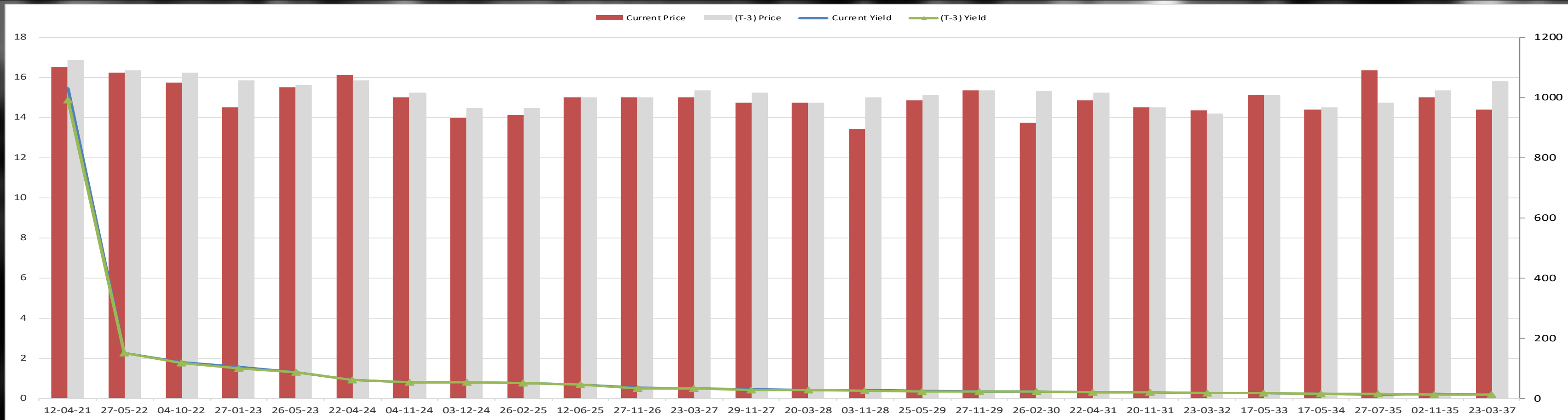
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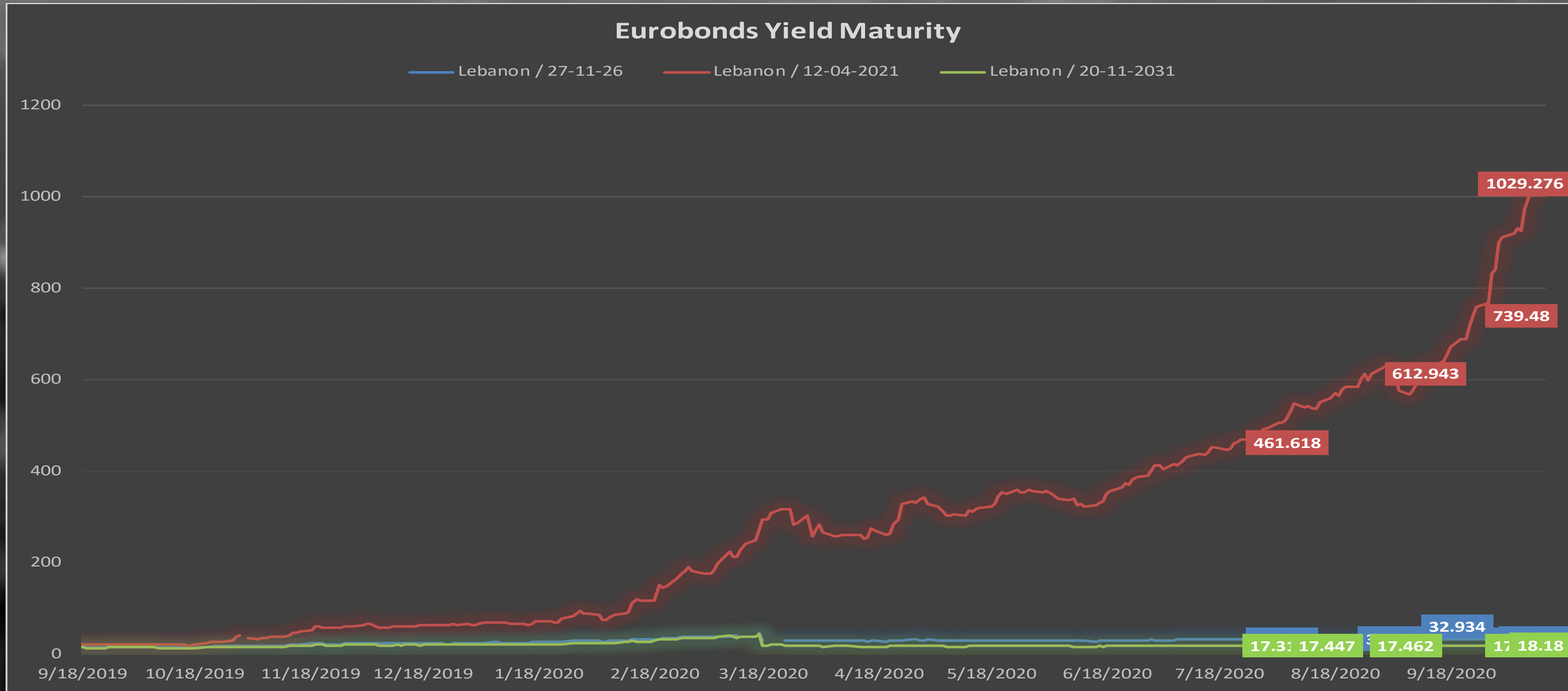
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# Lebanon Eurobonds

Reuters Ticker	Maturity	10/10/2020		10/11/2020		10/12/2020		10/13/2020		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	17.125	0	17.12	0	16.875	0	17.12	0	1.45%	#DIV/0!	-0.03%	#DIV/0!
LB025088247=	4/12/2021	16.875	990.689	17.125	978.758	16.75	1005.199	16.5	1029.276	-1.49%	2.40%	-2.22%	3.89%
LB141987950=	5/27/2022	16.375	149.329	16	152.173	16.25	150.491	16.25	150.829	0.00%	0.22%	-0.76%	1.00%
LB055923779=	10/4/2022	16.25	116.821	15.75	119.548	16.25	117.026	15.75	119.759	-3.08%	2.34%	-3.08%	2.51%
LB085936719=	1/27/2023	15.875	98.973	15.25	101.758	14.875	103.406	14.5	105.261	-2.52%	1.79%	-8.66%	6.35%
LB141987968=	5/26/2023	15.625	85.045	15.25	86.479	15.375	86.033	15.5	85.699	0.81%	-0.39%	-0.80%	0.77%
LB139634756=	4/22/2024	15.875	60	15.75	60.004	16.125	59.137	16.125	59.19	0.00%	0.09%	1.57%	-0.79%
LB131364784=	11/4/2024	15.25	52.147	15	52.701	15	52.701	15	52.742	0.00%	0.08%	-1.64%	1.14%
LB047173744=	12/3/2024	14.49	52.568	14.49	52.607	15	51.553	13.98	53.744	-6.80%	4.25%	-3.52%	2.24%
LB119641756=	2/26/2025	14.46	49.536	14.46	49.571	14.46	49.571	14.13	50.267	-2.28%	1.40%	-2.28%	1.48%
LB079315591=	6/12/2025	15	45.109	15	45.138	15	45.138	15	45.168	0.00%	0.07%	0.00%	0.13%
LB070782065=	11/27/2026	15	33.517	15.125	33.375	15	33.533	15	33.55	0.00%	0.05%	0.00%	0.10%
LB158623005=	3/23/2027	15.375	31.271	15.25	31.433	15	31.73	15	31.744	0.00%	0.04%	-2.44%	1.51%
LB085936689=	11/29/2027	15.25	28.203	15.25	28.215	15.25	28.215	14.75	28.762	-3.28%	1.94%	-3.28%	1.98%
LB172080332=	3/20/2028	14.75	27.468	14.75	27.479	14.75	27.479	14.75	27.49	0.00%	0.04%	0.00%	0.08%
LB131367597=	11/3/2028	15	24.993	14.31	25.661	15	25.002	13.45	26.541	-10.33%	6.16%	-10.33%	6.19%
LB141987976=	5/25/2029	15.125	23.167	15.125	23.175	15	23.282	14.875	23.399	-0.83%	0.50%	-1.65%	1.00%
LB208390864=	11/27/2029	15.375	21.616	15.375	21.623	15.375	21.623	15.375	21.63	0.00%	0.03%	0.00%	0.06%
LB119641985=	2/26/2030	15.31	21.067	13.98	22.149	15.125	21.217	13.75	22.352	-9.09%	5.35%	-10.19%	6.10%
LB139634772=	4/22/2031	15.25	18.69	15.25	18.695	14.875	18.954	14.875	18.96	0.00%	0.03%	-2.46%	1.44%
LB172080553=	11/20/2031	14.5	18.171	14.5	18.176	14.5	18.176	14.5	18.18	0.00%	0.02%	0.00%	0.05%
LB158623048=	3/23/2032	14.22	17.791	14.22	17.795	15.125	17.209	14.37	17.7	-4.99%	2.85%	1.05%	-0.51%
LB182423823=	5/17/1933	15.125	15.57	14.5	15.935	15.125	15.577	15.125	15.581	0.00%	0.03%	0.00%	0.07%
LB182423807=	5/17/2034	14.5	14.721	14.5	14.724	14.5	14.724	14.375	14.796	-0.86%	0.49%	-0.86%	0.51%
LB208390813=	7/27/2035	14.75	13.37	14.75	13.372	14.75	13.372	16.375	12.622	11.02%	-5.61%	11.02%	-5.59%
LB131365462=	11/2/2035	15.375	12.824	15.25	12.894	15	13.011	15	13.014	0.00%	0.02%	-2.44%	1.48%
LB158623030=	3/23/2037	15.8	11.541	14.42	12.132	15.25	11.771	14.41	12.139	-5.51%	3.13%	-8.80%	5.18%
<b>Average Change</b>		<b>15.330</b>	<b>75.328</b>			<b>15.244</b>	<b>76.116</b>	<b>15.031</b>	<b>77.422</b>	<b>-1.40%</b>	<b>1.72%</b>	<b>-1.95%</b>	<b>2.78%</b>

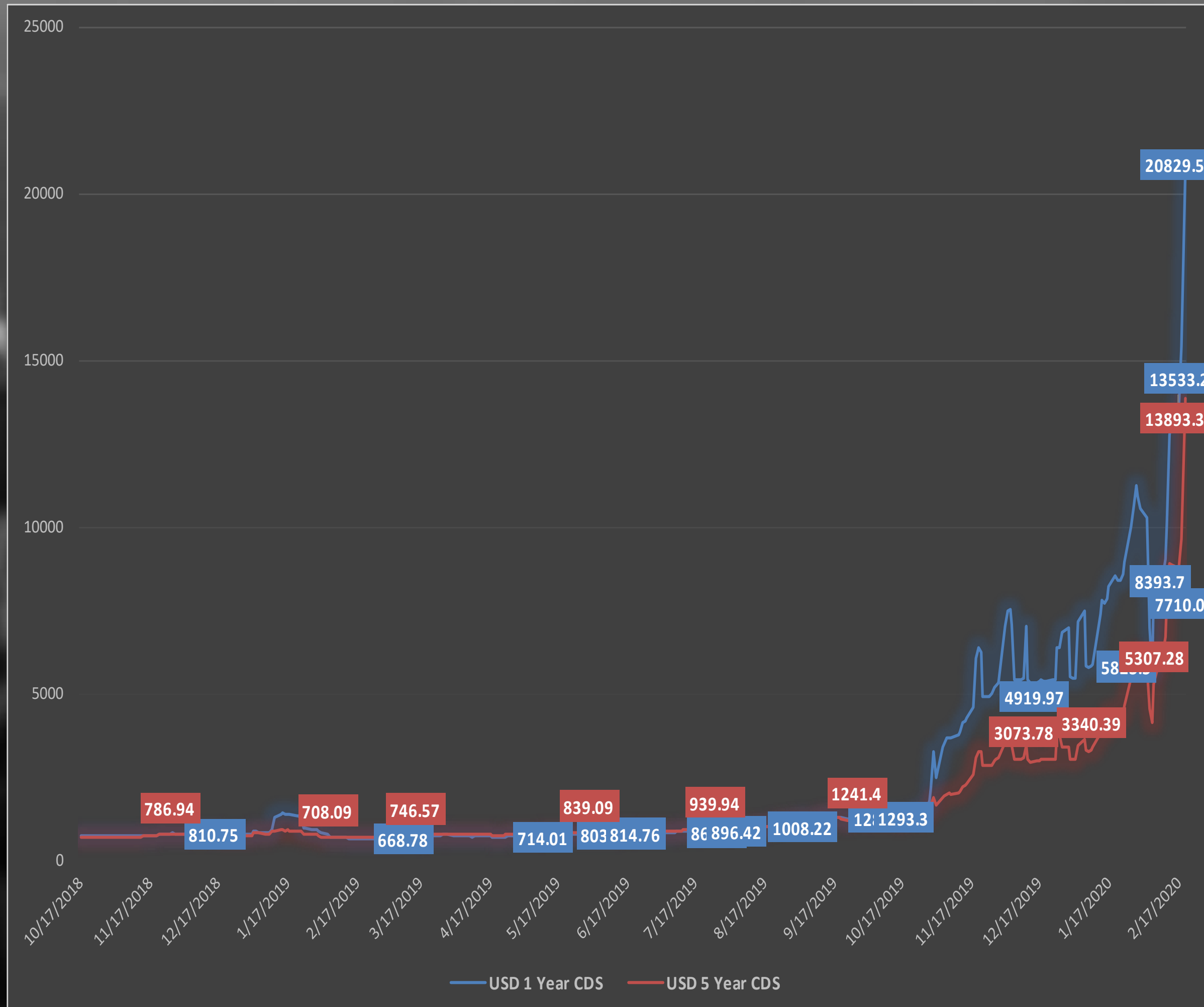


# Lebanon Eurobonds



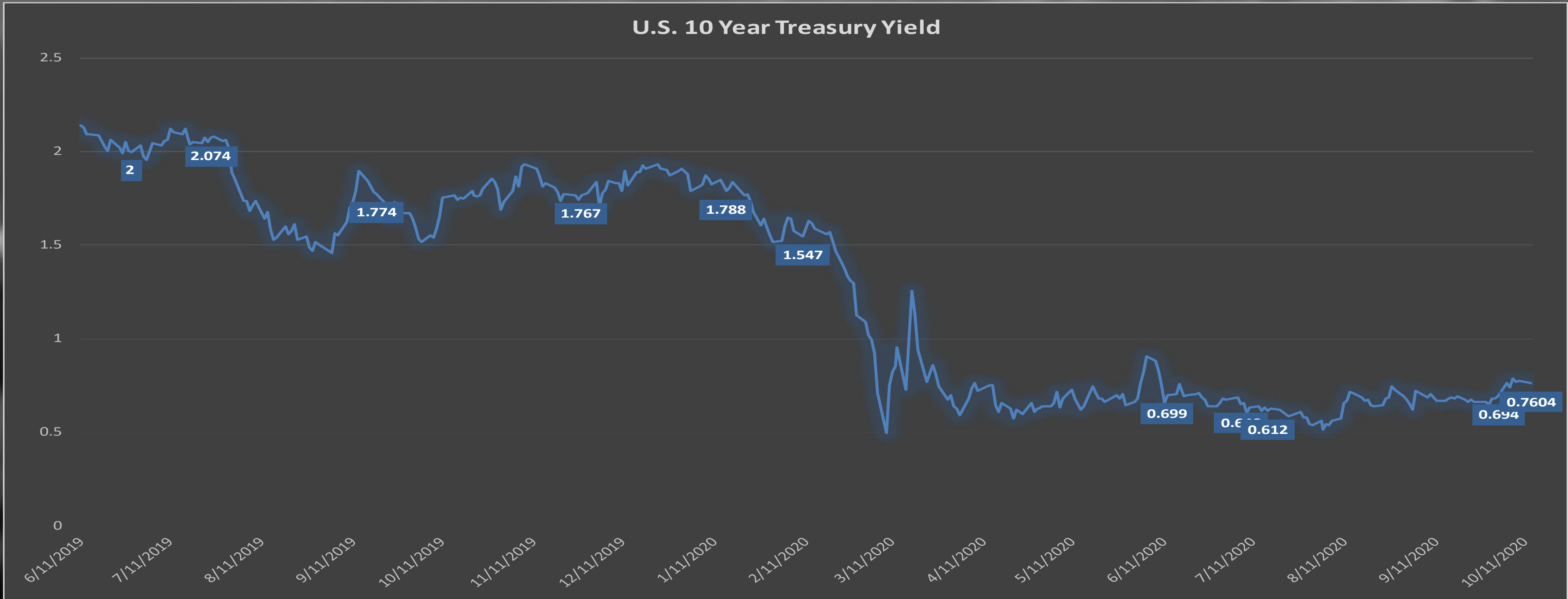
		10/10/2020		10/11/2020		10/12/2020		10/13/2020		Daily % Change		Weekly % Change	
Reuters Ticker	Maturity	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Closing Price	Closing Yield %	Price	Yield	Price	Yield
LB025088247=	4/12/2021	16.875	990.689	17.125	978.758	16.75	1005.199	16.5	1029.276	-1.49%	2.40%	-2.22%	3.89%
LB070782065=	11/27/2026	22.521	35.561	12.231	17.651	18.351	18.651	17.625	28.146	0.00%	0.22%	-0.76%	1.00%
LB172080553=	11/20/2031	14.5	18.171	14.5	18.176	14.5	18.176	14.5	18.18	0.00%	0.02%	0.00%	0.05%

# 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	0.15	-0.01
U.S. 5 Year Yields	0.33	-0.03
U.S. 10 Year Yields	0.76	-0.02
U.S. 30 Year Yields	1.55	-0.01

# Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
<b>BANK BYBLOS S.A.L/21-06-2021</b>	<i>Record could not be found</i>	<i>Record could not be found</i>	<i>#VALUE!</i>
<b>BLOM BANK S.A.L/04-05-2023</b>	43.84	47.79	47.65
<b>Bank Audi S.A.L/16-10-2023</b>	45.75	37.68	39.27

# Domestic and International Currencies

	Last
<b>LBP=</b>	<i>1505.5</i>
<b>EUR=</b>	<i>1.1784</i>
<b>GBP=</b>	<i>1.3029</i>
<b>CHF=</b>	<i>0.9108</i>
<b>JPY=</b>	<i>105.47</i>
<b>AUD=</b>	<i>0.719</i>
<b>CAD=</b>	<i>1.3102</i>
<b>XAU=</b>	<i>1919.7</i>
<b>XAG=</b>	<i>2494</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

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