



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

*Tuesday, November 16,
2021*

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

[Lebanon Eurobonds](#)

[Lebanon Credit Default Swaps](#)

[Lebanese Private Sector Eurobonds](#)

[Domestic and International Currencies](#)

[Lebanon Credit Rating](#)

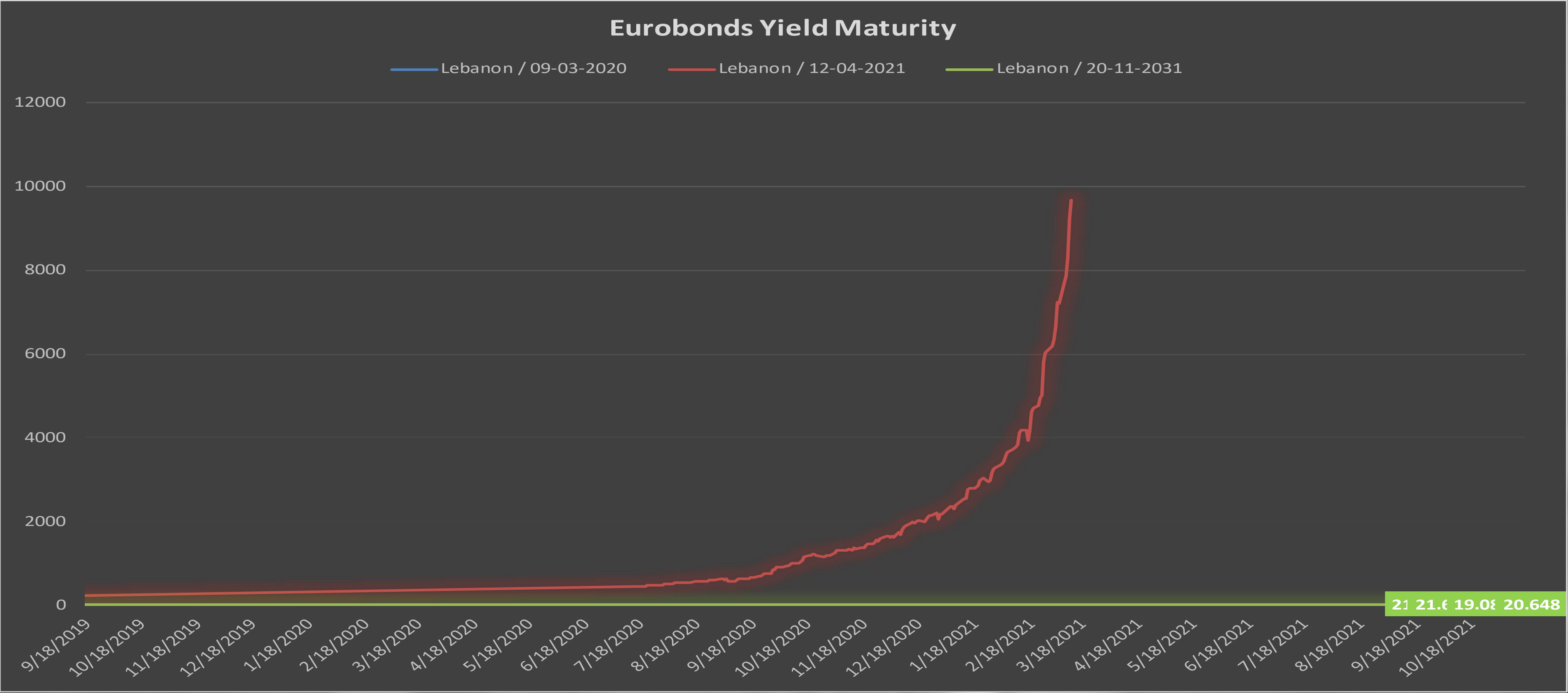
[US Treasury Yields](#)

Lebanon Eurobonds

Reuters Ticker	Maturity	11/13/2021		11/14/2021		11/15/2021		11/16/2021		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	16.25	756.484	16.25	763.708	14	1088.135	14	1100.892	0.00%	1.17%	-13.85%	45.53%
LB055923779=	10/4/2022	16.25	329.404	16.25	330.944	14	410.771	14	412.933	0.00%	0.53%	-13.85%	25.36%
LB085936719=	1/27/2023	16.25	214.373	16.25	215.048	14	255.475	14	256.35	0.00%	0.34%	-13.85%	19.58%
LB141987968=	5/26/2023	16.25	155.723	16.25	156.084	14	181.055	14	181.504	0.00%	0.25%	-13.85%	16.56%
LB096952406=	10/16/2023	16.25	88.349	16.25	88.467	14	99.698	14	99.837	0.00%	0.14%	-13.85%	13.00%
LB139634756=	4/22/2024	16.25	70.214	16.25	70.364	14	78.661	14	78.747	0.00%	0.11%	-13.85%	12.15%
LB131364784=	11/4/2024	14.847	72.118	15.125	71.378	12.623	80.963	12.318	82.183	-2.42%	1.51%	-17.03%	13.96%
LB047173744=	12/3/2024	14.575	67.115	14.54	67.276	11.876	76.886	11.825	77.145	-0.43%	0.34%	-18.87%	14.94%
LB119641756=	2/26/2025	16.25	57.017	16.25	57.066	14	63.414	14	63.47	0.00%	0.09%	-13.85%	11.32%
LB079315591=	6/12/2025	16.25	39.163	16.25	39.186	14	43.19	14	43.216	0.00%	0.06%	-13.85%	10.35%
LB224218826=	1/15/2026	16.25	36.625	16.25	36.646	14	40.343	14	40.366	0.00%	0.06%	-13.85%	10.21%
LB070782065=	11/27/2026	16.25	32.2	16.25	32.216	14	35.393	14	35.41	0.00%	0.05%	-13.85%	9.97%
LB165508548=	8/1/2027	16.25	30.534	16.25	30.549	14	33.535	14	33.551	0.00%	0.05%	-13.85%	9.88%
LB158623005=	3/23/2027	16.25	27.66	16.25	27.671	14	30.336	14	30.349	0.00%	0.04%	-13.85%	9.72%
LB085936689=	11/29/2027	16.25	25.486	16.25	25.496	14	27.922	14	27.933	0.00%	0.04%	-13.85%	9.60%
LB131367597=	11/3/2028	16.25	23.8	16.25	23.809	14	26.054	14	26.064	0.00%	0.04%	-13.85%	9.51%
LB172080332=	3/20/2028	14.69	24.41	14.69	24.419	11.84	27.521	11.72	27.671	-1.01%	0.55%	-20.22%	13.36%
LB141987976=	5/25/2029	16.25	20.109	16.25	20.115	14	21.974	14	21.98	0.00%	0.03%	-13.85%	9.30%
LB208390864=	11/27/2029	16.25	18.901	16.25	18.906	14	20.642	14	20.648	0.00%	0.03%	-13.85%	9.24%
LB119641985=	2/26/2030	15.274	18.903	14.969	19.121	12.09	21.492	12.263	21.346	1.43%	-0.68%	-19.71%	12.92%
LB139634772=	4/22/2031	16.25	16.364	16.25	16.368	14	17.849	14	17.853	0.00%	0.02%	-13.85%	9.10%
LB172080553=	11/20/2031	16.25	15.012	16.25	15.016	14	16.364	14	16.368	0.00%	0.02%	-13.85%	9.03%
LB182423823=	5/17/2033	16.25	13.664	16.25	13.667	14	14.885	14	14.888	0.00%	0.02%	-13.85%	8.96%
LB158623048=	3/23/2032	16.25	13.399	16.25	13.401	14	14.593	14	14.597	0.00%	0.03%	-13.85%	8.94%
LB182423807=	5/17/2034	16.25	12.152	16.25	12.154	14	13.228	14	13.23	0.00%	0.02%	-13.85%	8.87%

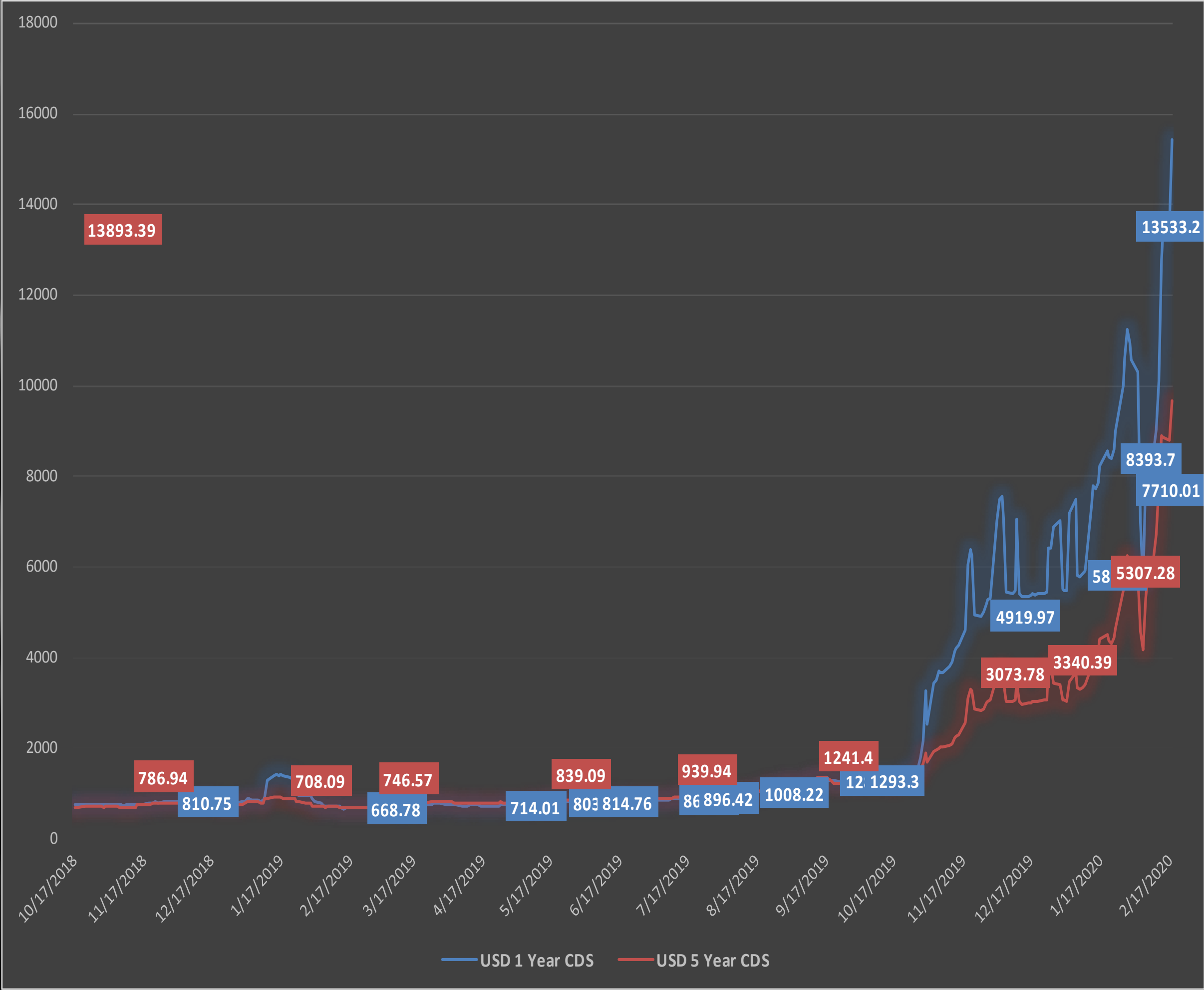


Lebanon Eurobonds



		11/13/2021		11/14/2021		11/15/2021		11/16/2021		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	16.25	756.484	16.25	763.708	14	1088.135	14	1100.892	0.00%	1.17%	-13.85%	45.53%
LB141987968=	5/26/2023	16.25	155.723	16.25	156.084	14	181.055	14	181.504	0.00%	0.25%	-13.85%	16.56%
LB208390864=	11/27/2029	16.25	18.901	16.25	18.906	14	20.642	14	20.648	0.00%	0.03%	-13.85%	9.24%

Lebanon Credit Default Swaps



	USD 1 Year CDS	USD 5 Year CDS	USD 1 Year CDS	USD 5 Year CDS
1/0/1900	0	Mid Spread Close	% Daily Change	%Daily Change
#N/A	#N/A	13893.39	#N/A	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%

Lebanese Private Sector Eurobonds

Lebanese Private Sector Eurobonds	Price	Yield	Spread
BANK BYBLOS S.A.L/21-06-2021	Record could not be found	Record could not be found	#VALUE!
BLOM BANK S.A.L/04-05-2023	Record could not be found	Record could not be found	#VALUE!
Bank Audi S.A.L/16-10-2023	45.38	54.48	57.70

Domestic and International Currencies

	Last
LBP=	<i>1505.5</i>
EUR=	<i>1.1366</i>
GBP=	<i>1.3446</i>
CHF=	<i>0.9279</i>
JPY=	<i>114.26</i>
AUD=	<i>0.7339</i>
CAD=	<i>1.2528</i>
XAU=	<i>1873.01</i>
XAG=	<i>2518</i>

Lebanon Credit Rating

Foreign Ratings	S & P	
Short Term	<i>to S&P data</i>	<i>11/15/2019</i>
Long Term	<i>to S&P data</i>	<i>2/21/2020</i>
Outlook	<i>to S&P data</i>	<i>2/21/2020</i>

Historic Credit Rating

Updated at 13:36:12		End Date	2/20/2019					
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	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government)	27-Jul-20	Public Administration	Executive, Legislative, and Other General	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	Fitch Long-term Issuer Default Rating	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government)	9-Mar-20	Public Administration	Executive, Legislative, and Other General	Fitch Long-term Issuer Default Rating	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government)	21-Feb-20	Public Administration	Executive, Legislative, and Other General	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	Fitch Long-term Issuer Default Rating	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government)	12-Dec-19	Public Administration	Executive, Legislative, and Other General	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	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government)	5-Nov-19	Public Administration	Executive, Legislative, and Other General	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



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



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY