



CAPITAL MARKETS AUTHORITY

End of Day Market Report

*Tuesday, December 21,
2021*



هيئة الاسواق المالية
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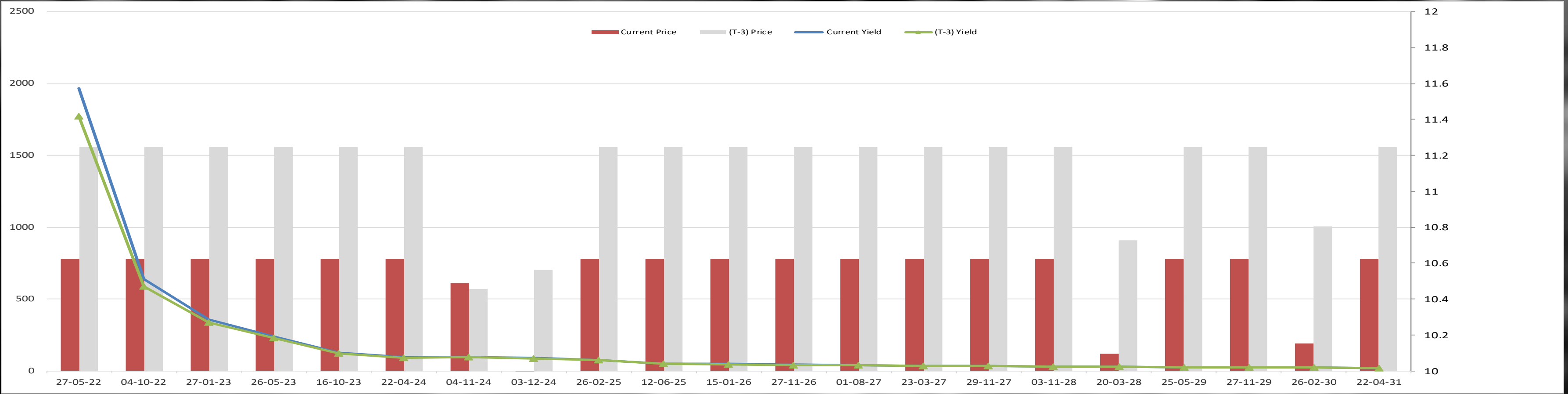
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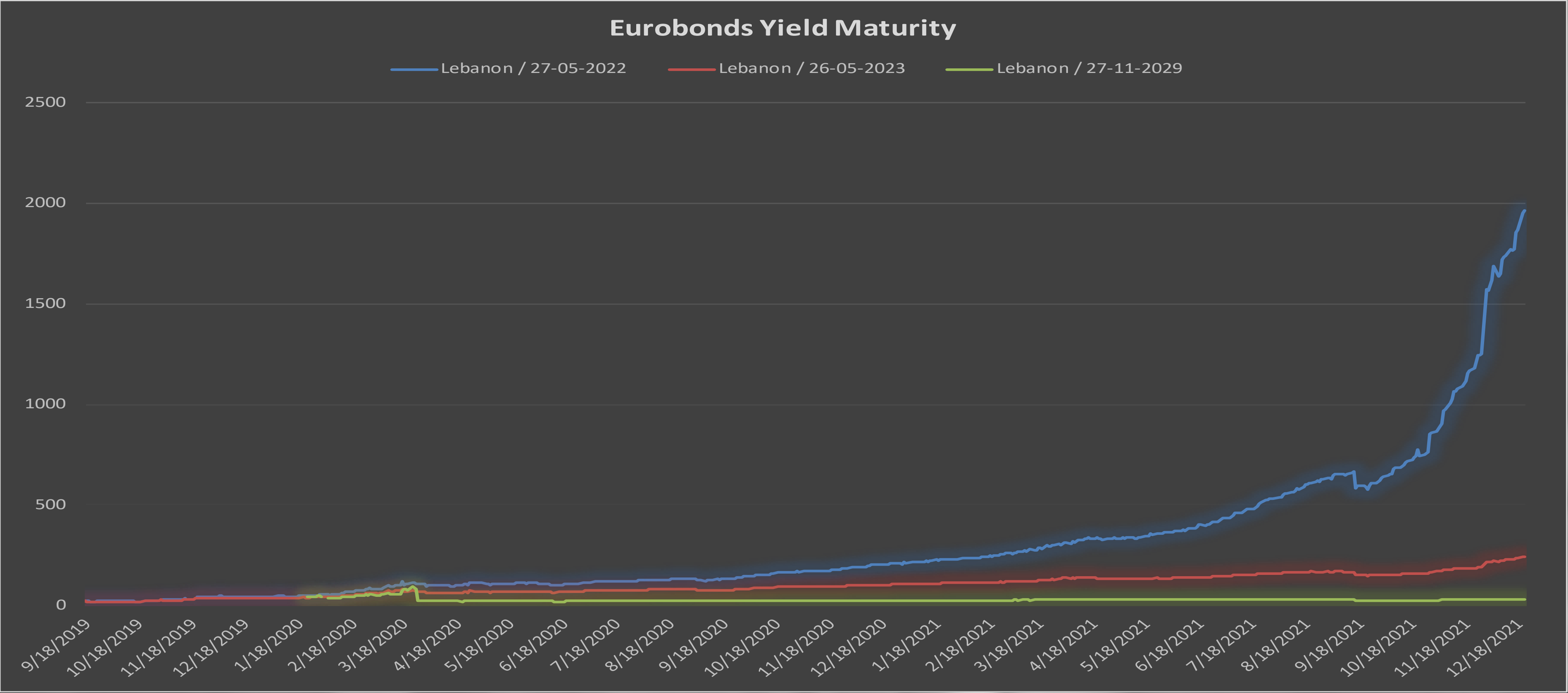
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Lebanon Eurobonds

Reuters Ticker	Maturity	12/18/2021		12/19/2021		12/20/2021		12/21/2021		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	11.25	1775	11.25	1808.917	11	1879.179	10.625	1966.387	-3.41%	4.64%	-5.56%	10.78%
LB055923779=	10/4/2022	11.25	587.274	11.25	598.752	11	618.29	10.625	640.88	-3.41%	3.65%	-5.56%	9.13%
LB085936719=	1/27/2023	11.25	334.578	11.25	338.565	11	346.844	10.625	356.999	-3.41%	2.93%	-5.56%	6.70%
LB141987968=	5/26/2023	11.25	226.688	11.25	228.572	11	233.24	10.625	239.207	-3.41%	2.56%	-5.56%	5.52%
LB096952406=	10/16/2023	11.25	118.531	11.25	119.059	11	120.956	10.625	123.536	-3.41%	2.13%	-5.56%	4.22%
LB139634756=	4/22/2024	11.25	92.233	11.25	92.554	11	93.92	10.625	95.816	-3.41%	2.02%	-5.56%	3.88%
LB131364784=	11/4/2024	10.457	92.825	10.455	93.15	10.314	94.038	10.49	93.301	1.71%	-0.78%	0.32%	0.51%
LB047173744=	12/3/2024	10.562	84.425	10.19	86.295	10.03	87.189	9.948	87.652	-0.82%	0.53%	-5.81%	3.82%
LB119641756=	2/26/2025	11.25	73.602	11.25	73.808	11	74.833	10.625	76.281	-3.41%	1.93%	-5.56%	3.64%
LB079315591=	6/12/2025	11.25	49.449	11.25	49.542	11	50.173	10.625	51.087	-3.41%	1.82%	-5.56%	3.31%
LB224218826=	1/15/2026	11.25	46.099	11.25	46.18	11	46.762	10.625	47.606	-3.41%	1.80%	-5.56%	3.27%
LB070782065=	11/27/2026	11.25	40.306	11.25	40.368	11	40.865	10.625	41.591	-3.41%	1.78%	-5.56%	3.19%
LB165508548=	8/1/2027	11.25	38.142	11.25	38.198	11	38.664	10.625	39.347	-3.41%	1.77%	-5.56%	3.16%
LB158623005=	3/23/2027	11.25	34.428	11.25	34.473	11	34.887	10.625	35.497	-3.41%	1.75%	-5.56%	3.11%
LB085936689=	11/29/2027	11.25	31.636	11.25	31.674	11	32.051	10.625	32.606	-3.41%	1.73%	-5.56%	3.07%
LB131367597=	11/3/2028	11.25	29.482	11.25	29.515	11	29.862	10.625	30.377	-3.41%	1.72%	-5.56%	3.04%
LB172080332=	3/20/2028	10.727	29.196	10.25	29.866	9.829	30.478	10.095	30.113	2.71%	-1.20%	-5.89%	3.14%
LB141987976=	5/25/2029	11.25	24.794	11.25	24.818	11	25.104	10.625	25.531	-3.41%	1.70%	-5.56%	2.97%
LB208390864=	11/27/2029	11.25	23.27	11.25	23.291	11	23.558	10.625	23.957	-3.41%	1.69%	-5.56%	2.95%
LB119641985=	2/26/2030	10.803	22.894	10.865	22.851	11.181	22.553	10.151	23.611	-9.21%	4.69%	-6.04%	3.13%
LB139634772=	4/22/2031	11.25	20.082	11.25	20.098	11	20.325	10.625	20.666	-3.41%	1.68%	-5.56%	2.91%
LB172080553=	11/20/2031	11.25	18.393	11.25	18.406	11	18.612	10.625	18.923	-3.41%	1.67%	-5.56%	2.88%
LB182423823=	5/17/2033	11.25	16.713	11.25	16.724	11	16.91	10.625	17.191	-3.41%	1.66%	-5.56%	2.86%
LB158623048=	3/23/2032	11.25	16.383	11.25	16.393	11	16.575	10.625	16.85	-3.41%	1.66%	-5.56%	2.85%
LB182423807=	5/17/2034	11.25	14.835	11.25	14.844	11	15.008	10.625	15.255	-3.41%	1.65%	-5.56%	2.83%

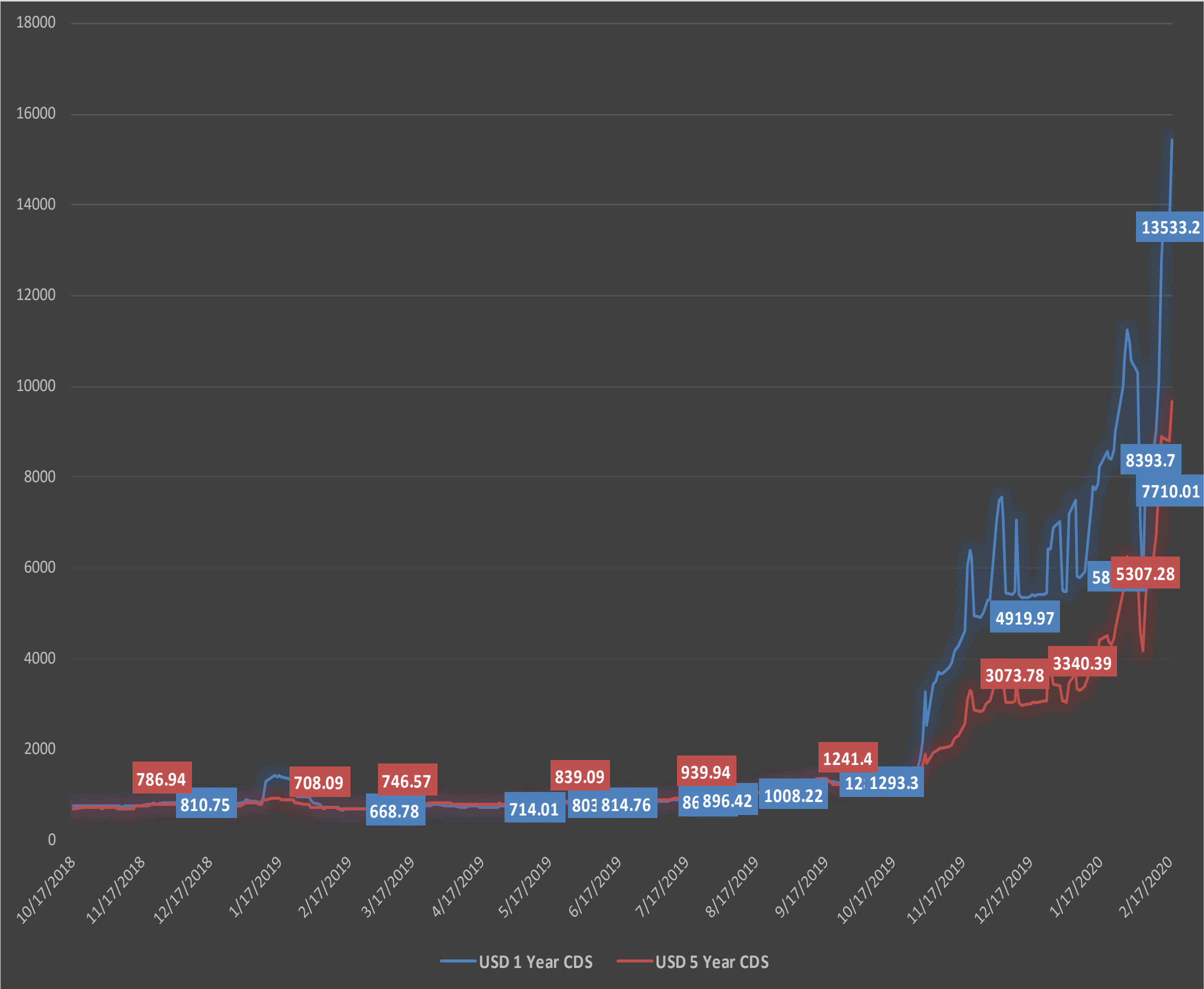


Lebanon Eurobonds



		12/18/2021		12/19/2021		12/20/2021		12/21/2021		Daily % Change		Weekly % Change	
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LB141987968=	5/26/2023	11.25	226.688	11.25	228.572	11	233.24	10.625	239.207	-3.41%	2.56%	-5.56%	5.52%
LB208390864=	11/27/2029	11.25	23.27	11.25	23.291	11	23.558	10.625	23.957	-3.41%	1.69%	-5.56%	2.95%

Lebanon Credit Default Swaps



	USD 1 Year CDS	USD 5 Year CDS	USD 1 Year CDS	USD 5 Year CDS
	Mid Spread Close	Mid Spread Close	% Daily Change	%Daily Change
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 Audi S.A.L/16-10-2023	45.38	55.79	59.07

Lebanon Credit Rating

Foreign Ratings	Fitch	
Short Term	C	8/23/2019
Long Term	CC	12/12/2019
Outlook	Neg	12/18/2018

Historic Credit Rating

Updated at 13:46:14		End Date	3/27/2019					
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

Domestic and International Currencies

	Last
LBP=	<i>1505.7</i>
EUR=	<i>1.1278</i>
GBP=	<i>1.3248</i>
CHF=	<i>0.9223</i>
JPY=	<i>113.7</i>
AUD=	<i>0.7132</i>
CAD=	<i>1.293</i>
XAU=	<i>1796.8</i>
XAG=	<i>2270</i>



Thank you

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