



CAPITAL MARKETS AUTHORITY

End of Day Market Report

Wednesday, December 22,
2021



هيئة الاسواق المالية
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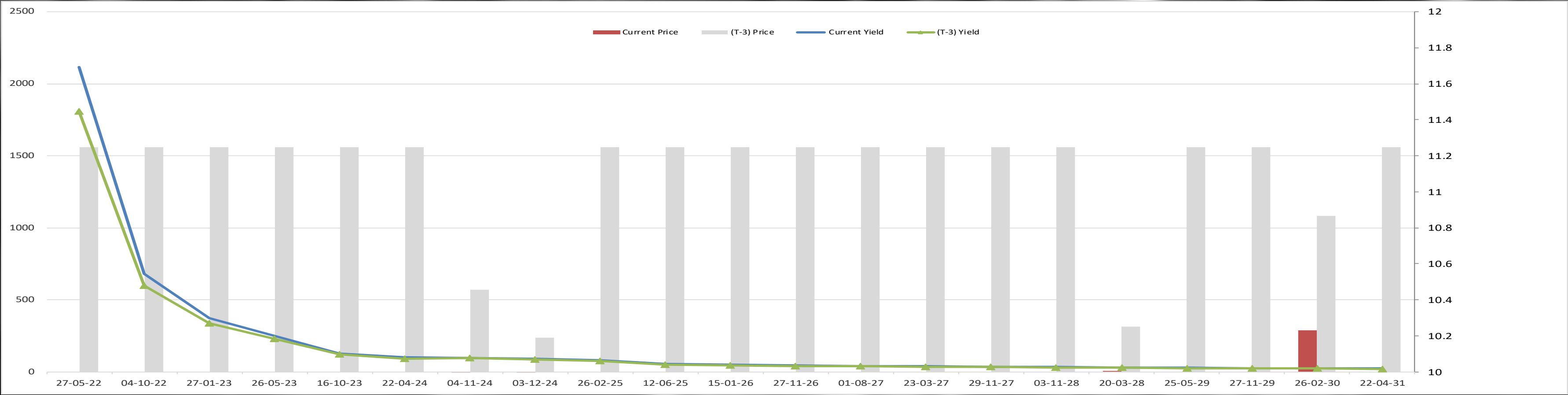
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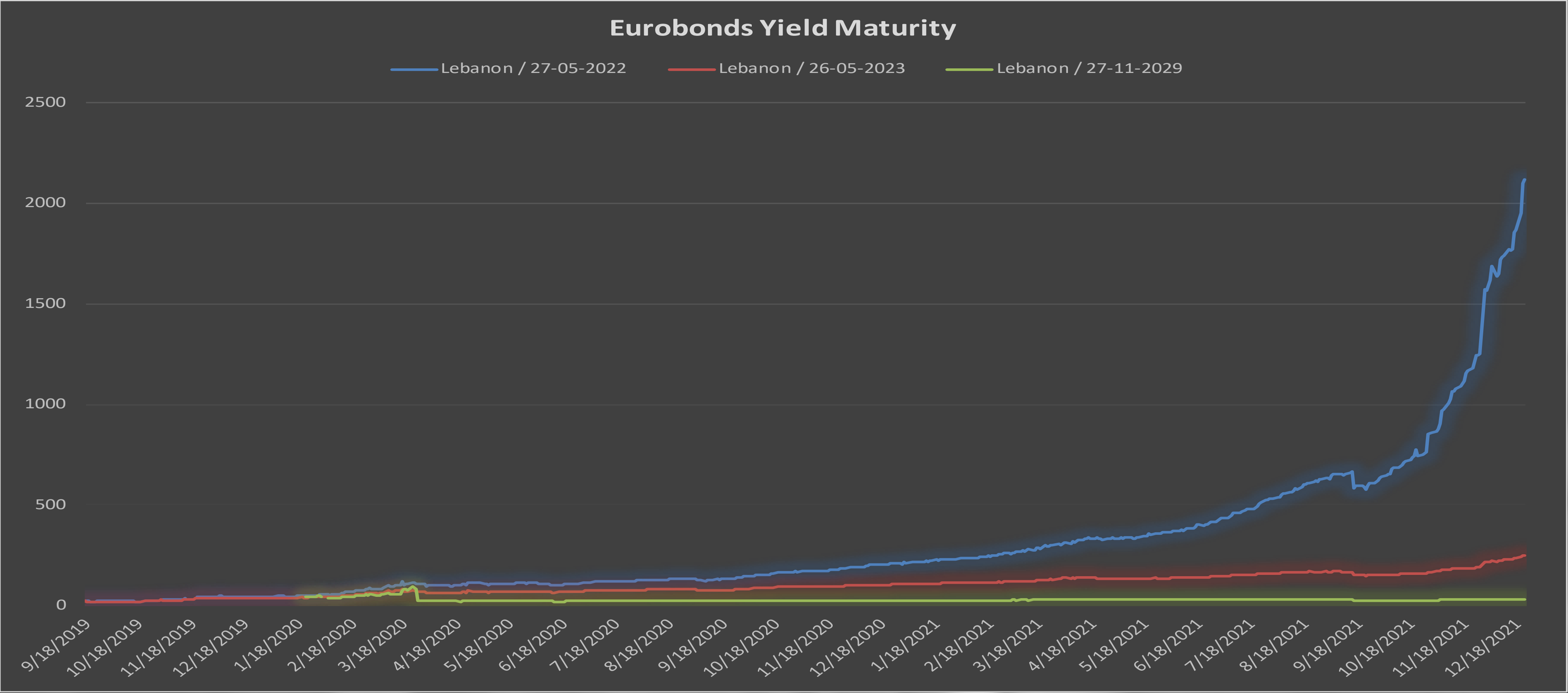
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Lebanon Eurobonds

Reuters Ticker	Maturity	12/19/2021		12/20/2021		12/21/2021		12/22/2021		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	1808.917	11	1879.179	10.625	1966.387	10	2117.647	-5.88%	7.69%	-11.11%	17.07%
LB055923779=	10/4/2022	11.25	598.752	11	618.29	10.625	640.88	10	678.794	-5.88%	5.92%	-11.11%	13.37%
LB085936719=	1/27/2023	11.25	338.565	11	346.844	10.625	356.999	10	374.176	-5.88%	4.81%	-11.11%	10.52%
LB141987968=	5/26/2023	11.25	228.572	11	233.24	10.625	239.207	10	249.358	-5.88%	4.24%	-11.11%	9.09%
LB096952406=	10/16/2023	11.25	119.059	11	120.956	10.625	123.536	10	127.965	-5.88%	3.59%	-11.11%	7.48%
LB139634756=	4/22/2024	11.25	92.554	11	93.92	10.625	95.816	10	99.08	-5.88%	3.41%	-11.11%	7.05%
LB131364784=	11/4/2024	10.455	93.15	10.314	94.038	10.49	93.301	9.773	96.959	-6.84%	3.92%	-6.52%	4.09%
LB047173744=	12/3/2024	10.19	86.295	10.03	87.189	9.948	87.652	9.791	88.466	-1.58%	0.93%	-3.92%	2.52%
LB119641756=	2/26/2025	11.25	73.808	11	74.833	10.625	76.281	10	78.78	-5.88%	3.28%	-11.11%	6.74%
LB079315591=	6/12/2025	11.25	49.542	11	50.173	10.625	51.087	10	52.669	-5.88%	3.10%	-11.11%	6.31%
LB224218826=	1/15/2026	11.25	46.18	11	46.762	10.625	47.606	10	49.068	-5.88%	3.07%	-11.11%	6.25%
LB070782065=	11/27/2026	11.25	40.368	11	40.865	10.625	41.591	10	42.851	-5.88%	3.03%	-11.11%	6.15%
LB165508548=	8/1/2027	11.25	38.198	11	38.664	10.625	39.347	10	40.532	-5.88%	3.01%	-11.11%	6.11%
LB158623005=	3/23/2027	11.25	34.473	11	34.887	10.625	35.497	10	36.556	-5.88%	2.98%	-11.11%	6.04%
LB085936689=	11/29/2027	11.25	31.674	11	32.051	10.625	32.606	10	33.572	-5.88%	2.96%	-11.11%	5.99%
LB131367597=	11/3/2028	11.25	29.515	11	29.862	10.625	30.377	10	31.271	-5.88%	2.94%	-11.11%	5.95%
LB172080332=	3/20/2028	10.25	29.866	9.829	30.478	10.095	30.113	10.006	30.249	-0.88%	0.45%	-2.38%	1.28%
LB141987976=	5/25/2029	11.25	24.818	11	25.104	10.625	25.531	10	26.265	-5.88%	2.87%	-11.11%	5.83%
LB208390864=	11/27/2029	11.25	23.291	11	23.558	10.625	23.957	10	24.65	-5.88%	2.89%	-11.11%	5.83%
LB119641985=	2/26/2030	10.865	22.851	11.181	22.553	10.151	23.611	10.231	23.532	0.79%	-0.33%	-5.84%	2.98%
LB139634772=	4/22/2031	11.25	20.098	11	20.325	10.625	20.666	10	21.259	-5.88%	2.87%	-11.11%	5.78%
LB172080553=	11/20/2031	11.25	18.406	11	18.612	10.625	18.923	10	19.463	-5.88%	2.85%	-11.11%	5.74%
LB182423823=	5/17/2033	11.25	16.724	11	16.91	10.625	17.191	10	17.679	-5.88%	2.84%	-11.11%	5.71%
LB158623048=	3/23/2032	11.25	16.393	11	16.575	10.625	16.85	10	17.329	-5.88%	2.84%	-11.11%	5.71%
LB182423807=	5/17/2034	11.25	14.844	11	15.008	10.625	15.255	10	15.686	-5.88%	2.83%	-11.11%	5.67%

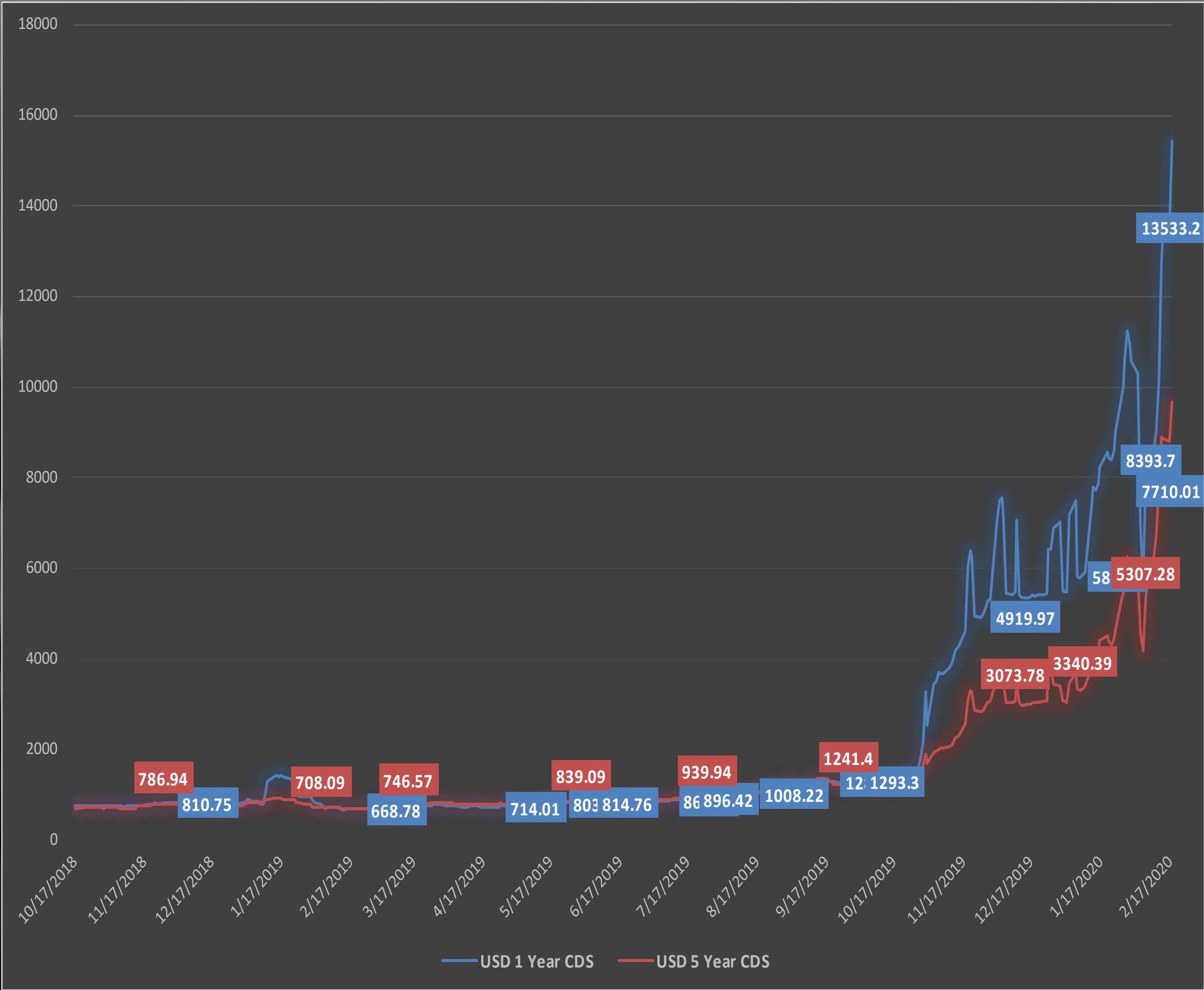


Lebanon Eurobonds



		12/19/2021		12/20/2021		12/21/2021		12/22/2021		Daily % Change		Weekly % Change	
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LB141987968=	5/26/2023	11.25	228.572	11	233.24	10.625	239.207	10	249.358	-5.88%	4.24%	-11.11%	9.09%
LB208390864=	11/27/2029	11.25	23.291	11	23.558	10.625	23.957	10	24.65	-5.88%	2.89%	-11.11%	5.83%

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 13:43:53		End Date	3/28/2019					
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>1505.5</i>
EUR=	<i>1.1305</i>
GBP=	<i>1.3316</i>
CHF=	<i>0.9225</i>
JPY=	<i>114.21</i>
AUD=	<i>0.7162</i>
CAD=	<i>1.2904</i>
XAU=	<i>1790.41</i>
XAG=	<i>2263</i>



Thank you

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