



# CAPITAL MARKETS AUTHORITY

End of Day Market Report

Wednesday, December 29,  
2021



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

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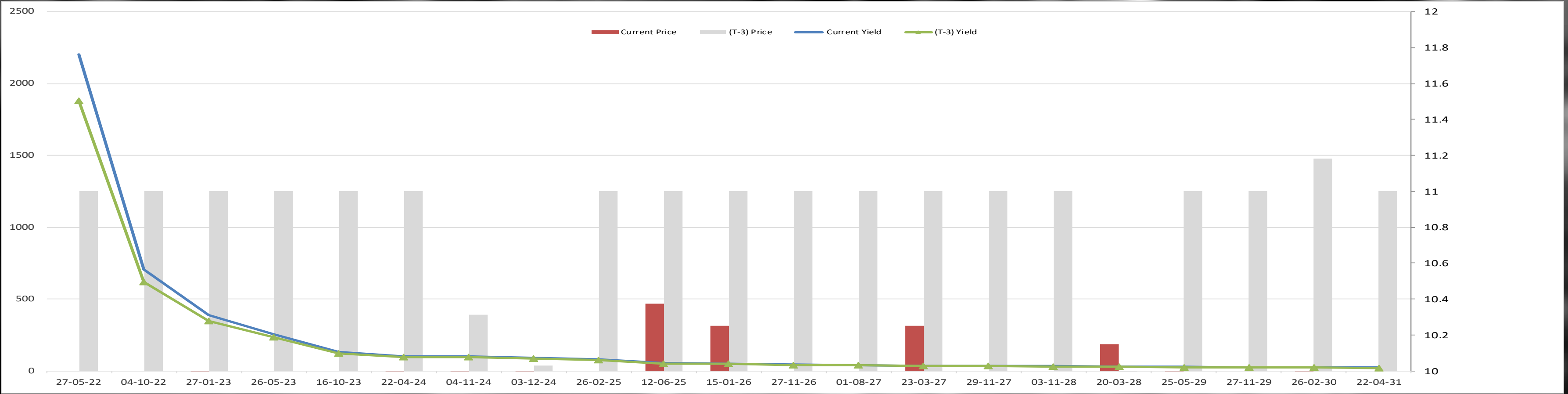
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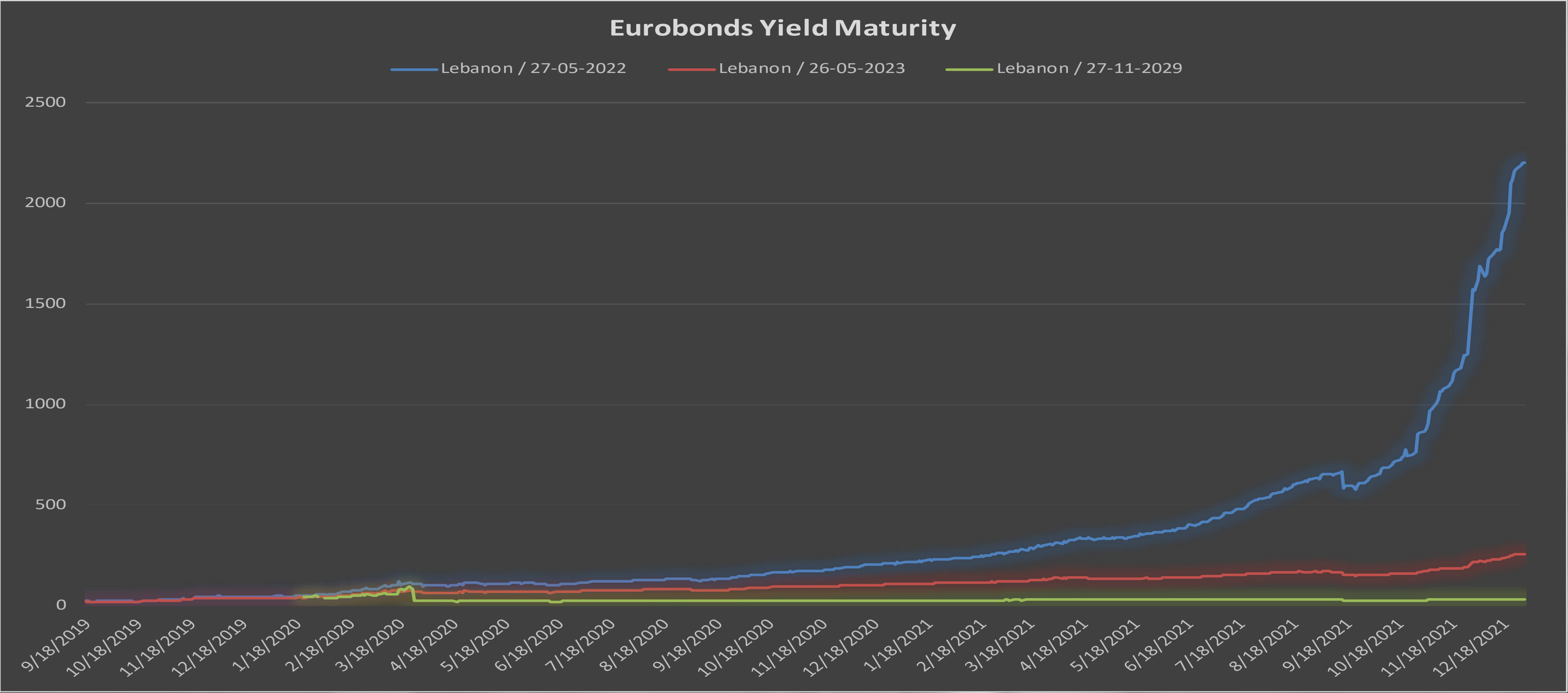
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# Lebanon Eurobonds

Reuters Ticker	Maturity	21/12/2021		22/12/2021		23/12/2021		12/29/2021		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	1879.179	10.625	1966.387	10	2189.189	10	2204.082	0.00%	0.68%	-9.09%	17.29%
LB055923779=	10/4/2022	11	618.29	10.625	640.88	10	702.766	10	707.746	0.00%	0.71%	-9.09%	14.47%
LB085936719=	1/27/2023	11	346.844	10.625	356.999	10	382.033	9.875	387.066	-1.25%	1.32%	-10.23%	11.60%
LB141987968=	5/26/2023	11	233.24	10.625	239.207	10	252.96	10	253.692	0.00%	0.29%	-9.09%	8.77%
LB096952406=	10/16/2023	11	120.956	10.625	123.536	10	128.94	10	129.137	0.00%	0.15%	-9.09%	6.76%
LB139634756=	4/22/2024	11	93.92	10.625	95.816	10	99.668	9.875	100.45	-1.25%	0.78%	-10.23%	6.95%
LB131364784=	11/4/2024	10.314	94.038	10.49	93.301	10	96.242	9.5	99.074	-5.00%	2.94%	-7.89%	5.36%
LB047173744=	12/3/2024	10.03	87.189	9.948	87.652	9.76	89.076	9.755	89.193	-0.05%	0.13%	-2.74%	2.30%
LB119641756=	2/26/2025	11	74.833	10.625	76.281	10	79.152	10	79.227	0.00%	0.09%	-9.09%	5.87%
LB079315591=	6/12/2025	11	50.173	10.625	51.087	10	52.837	10.375	51.924	3.75%	-1.73%	-5.68%	3.49%
LB224218826=	1/15/2026	11	46.762	10.625	47.606	10	49.213	10.25	48.655	2.50%	-1.13%	-6.82%	4.05%
LB070782065=	11/27/2026	11	40.865	10.625	41.591	10	42.961	10	42.984	0.00%	0.05%	-9.09%	5.19%
LB165508548=	8/1/2027	11	38.664	10.625	39.347	10	40.631	10	40.651	0.00%	0.05%	-9.09%	5.14%
LB158623005=	3/23/2027	11	34.887	10.625	35.497	10	36.637	10.25	36.226	2.50%	-1.12%	-6.82%	3.84%
LB085936689=	11/29/2027	11	32.051	10.625	32.606	10	33.64	10	33.653	0.00%	0.04%	-9.09%	5.00%
LB131367597=	11/3/2028	11	29.862	10.625	30.377	10	31.33	10	31.342	0.00%	0.04%	-9.09%	4.96%
LB172080332=	3/20/2028	9.829	30.478	10.095	30.113	9.457	31.102	10.15	30.113	7.33%	-3.18%	3.27%	-1.20%
LB141987976=	5/25/2029	11	25.104	10.625	25.531	10	26.315	9.875	26.476	-1.25%	0.61%	-10.23%	5.47%
LB208390864=	11/27/2029	11	23.558	10.625	23.957	10	24.687	10	24.694	0.00%	0.03%	-9.09%	4.82%
LB119641985=	2/26/2030	11.181	22.553	10.151	23.611	9.558	24.31	9.54	24.338	-0.19%	0.12%	-14.68%	7.91%
LB139634772=	4/22/2031	11	20.325	10.625	20.666	10	21.286	10	21.291	0.00%	0.02%	-9.09%	4.75%
LB172080553=	11/20/2031	11	18.612	10.625	18.923	10	19.486	10	19.491	0.00%	0.03%	-9.09%	4.72%
LB182423823=	5/17/2033	11	16.91	10.625	17.191	10	17.698	10	17.702	0.00%	0.02%	-9.09%	4.68%
LB158623048=	3/23/2032	11	16.575	10.625	16.85	10	17.347	10	17.35	0.00%	0.02%	-9.09%	4.68%
LB182423807=	5/17/2034	11	15.008	10.625	15.255	10	15.701	10.125	15.616	1.25%	-0.54%	-7.95%	4.05%

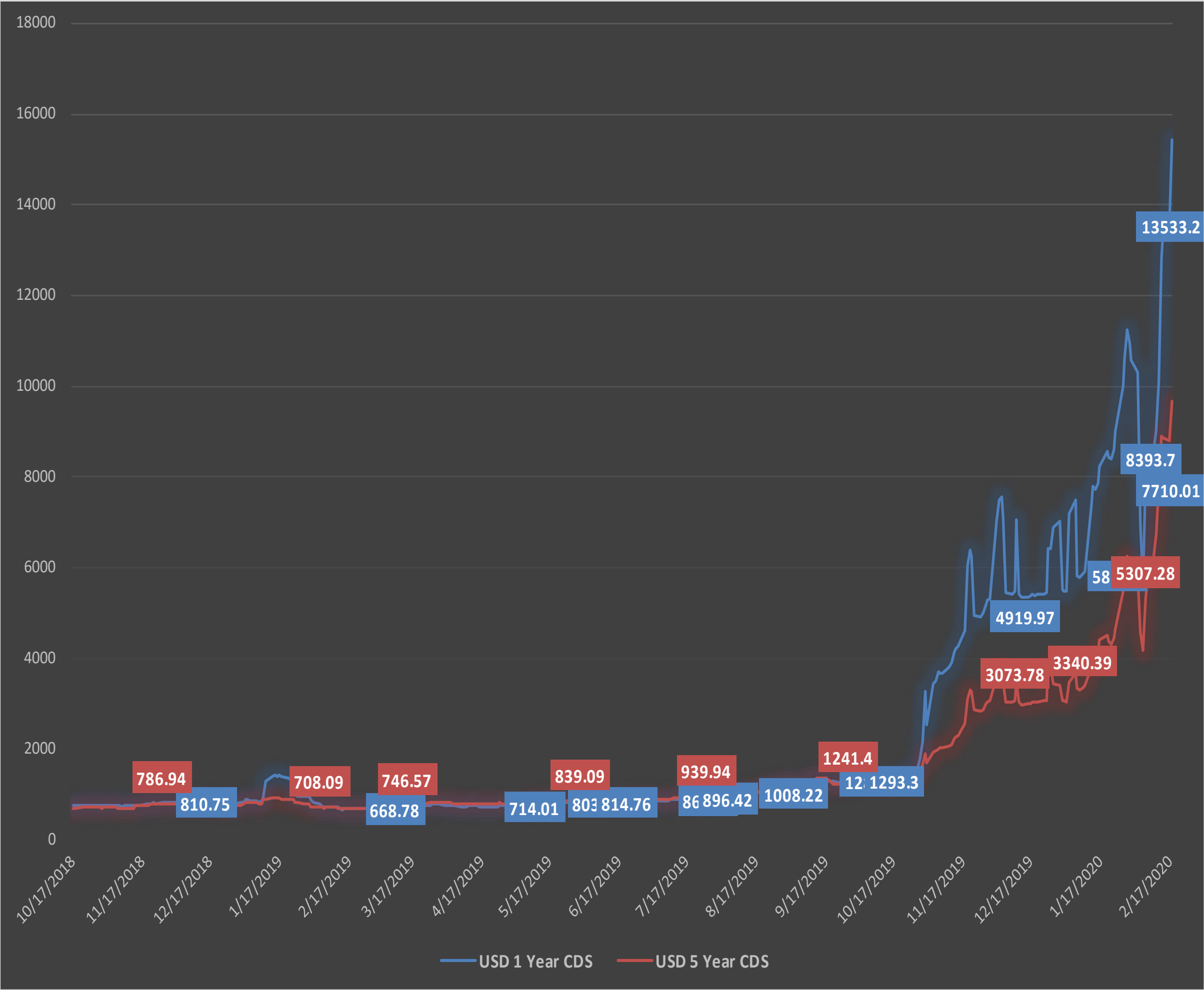


# Lebanon Eurobonds



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Reuters Ticker	Maturity	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Closing Price	Closing Yield	Price	Yield	Price	Yield
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LB141987968=	5/26/2023	11	233.24	10.625	239.207	10	252.96	10	253.692	0.00%	0.29%	-9.09%	8.77%
LB208390864=	11/27/2029	11	23.558	10.625	23.957	10	24.687	10	24.694	0.00%	0.03%	-9.09%	4.82%

# 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 13:36:59		End Date	4/4/2019					
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 Genera	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government	27-Jul-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government	27-Jul-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Most Recent Short-term	Foreign	(P)NP	Upgrade	0
Lebanon, Republic of (Government	18-Mar-20	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	9-Mar-20	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government	21-Feb-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government	21-Feb-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Ca	Downgrade	Caa2
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	CC	Downgrade	CCC
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Caa2	Downgrade	Caa1
Bank Audi SAL	29-Oct-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	CCC-	Downgrade	CCC
Byblos Bank SAL	28-Oct-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	CCC-	Downgrade	CCC

# Domestic and International Currencies

	Last
<b>LBP=</b>	<i>1505.5</i>
<b>EUR=</b>	<i>1.1299</i>
<b>GBP=</b>	<i>1.3429</i>
<b>CHF=</b>	<i>0.9181</i>
<b>JPY=</b>	<i>114.93</i>
<b>AUD=</b>	<i>0.7223</i>
<b>CAD=</b>	<i>1.2828</i>
<b>XAU=</b>	<i>1795.24</i>
<b>XAG=</b>	<i>2285</i>



Thank you

[research@cma.gov.lb](mailto:research@cma.gov.lb)

Wardiyeh, Hamra  
Rome Street  
Building Capital Market Authority  
P.O. Box: 5358  
T +961.1.735500

[www.cma.gov.lb](http://www.cma.gov.lb)



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