



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

*Monday, December 13,
2021*

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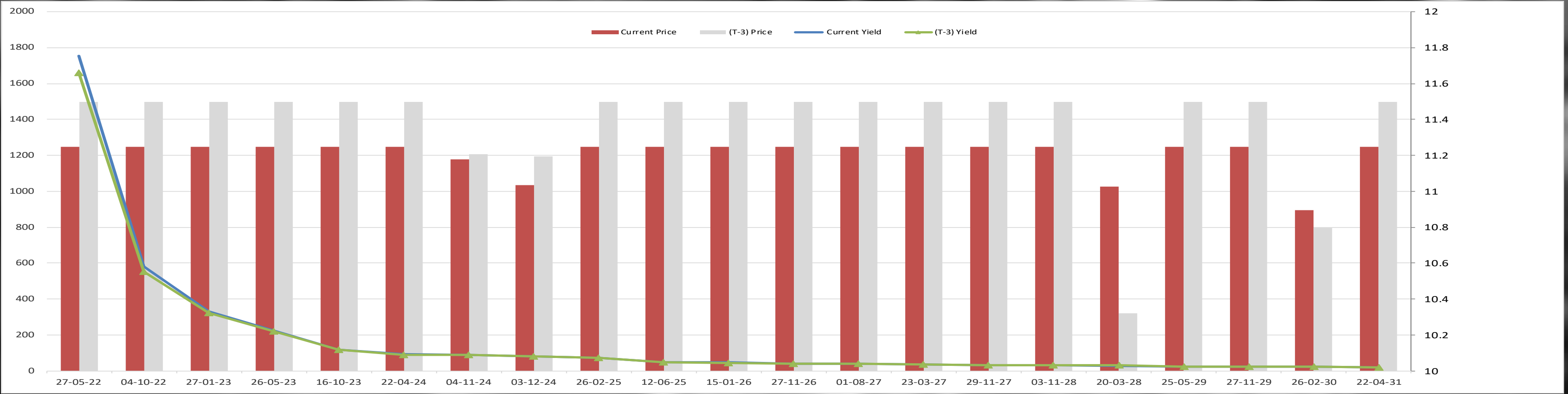
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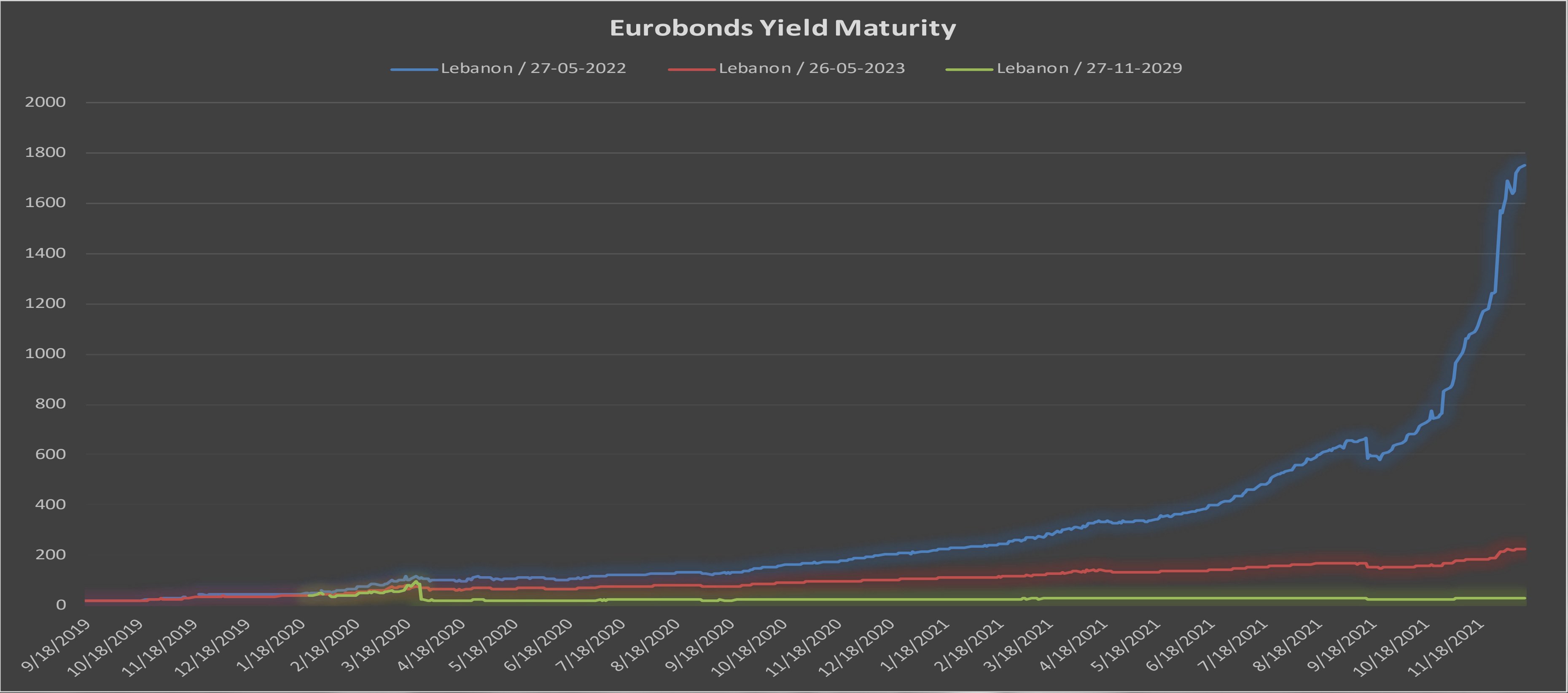
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Lebanon Eurobonds

Reuters Ticker	Maturity	12/10/2021		12/11/2021		12/12/2021		12/13/2021		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	11.5	1658.943	11.125	1753.631	11.25	1742.331	11.25	1753.086	0.00%	0.62%	-2.17%	5.67%
LB055923779=	10/4/2022	11.5	551.818	11.125	577.943	11.25	576.193	11.25	579.844	0.00%	0.63%	-2.17%	5.08%
LB085936719=	1/27/2023	11.5	320.53	11.125	332.042	11.25	330.68	11.25	331.97	0.00%	0.39%	-2.17%	3.57%
LB141987968=	5/26/2023	11.5	219.241	11.125	225.857	11.25	224.833	11.25	225.448	0.00%	0.27%	-2.17%	2.83%
LB096952406=	10/16/2023	11.5	115.845	11.125	118.587	11.25	118.007	11.25	118.181	0.00%	0.15%	-2.17%	2.02%
LB139634756=	4/22/2024	11.5	90.388	11.125	92.371	11.25	91.913	11.25	92.019	0.00%	0.12%	-2.17%	1.80%
LB131364784=	11/4/2024	11.208	88.719	11.126	89.374	10.967	90.176	11.177	89.351	1.91%	-0.91%	-0.28%	0.71%
LB047173744=	12/3/2024	11.193	81.266	11.045	82.102	11.22	81.494	11.033	82.318	-1.67%	1.01%	-1.43%	1.29%
LB119641756=	2/26/2025	11.5	72.272	11.125	73.767	11.25	73.398	11.25	73.466	0.00%	0.09%	-2.17%	1.65%
LB079315591=	6/12/2025	11.5	48.681	11.125	49.606	11.25	49.356	11.25	49.387	0.00%	0.06%	-2.17%	1.45%
LB224218826=	1/15/2026	11.5	45.401	11.125	46.252	11.25	46.019	11.25	46.046	0.00%	0.06%	-2.17%	1.42%
LB070782065=	11/27/2026	11.5	39.721	11.125	40.449	11.25	40.245	11.25	40.265	0.00%	0.05%	-2.17%	1.37%
LB165508548=	8/1/2027	11.5	37.597	11.125	38.281	11.25	38.087	11.25	38.105	0.00%	0.05%	-2.17%	1.35%
LB158623005=	3/23/2027	11.5	33.95	11.125	34.558	11.25	34.383	11.25	34.398	0.00%	0.04%	-2.17%	1.32%
LB085936689=	11/29/2027	11.5	31.206	11.125	31.759	11.25	31.598	11.25	31.611	0.00%	0.04%	-2.17%	1.30%
LB131367597=	11/3/2028	11.5	29.088	11.125	29.599	11.25	29.448	11.25	29.459	0.00%	0.04%	-2.17%	1.28%
LB172080332=	3/20/2028	10.32	29.663	10.32	29.695	10.32	29.705	11.025	28.792	6.83%	-3.07%	6.83%	-2.94%
LB141987976=	5/25/2029	11.5	24.476	11.125	24.897	11.25	24.771	11.25	24.779	0.00%	0.03%	-2.17%	1.24%
LB208390864=	11/27/2029	11.5	22.976	11.125	23.368	11.25	23.25	11.25	23.257	0.00%	0.03%	-2.17%	1.22%
LB119641985=	2/26/2030	10.796	22.855	10.766	22.905	10.879	22.798	10.894	22.79	0.14%	-0.04%	0.91%	-0.28%
LB139634772=	4/22/2031	11.5	19.835	11.125	20.17	11.25	20.067	11.25	20.072	0.00%	0.02%	-2.17%	1.19%
LB172080553=	11/20/2031	11.5	18.17	11.125	18.474	11.25	18.38	11.25	18.384	0.00%	0.02%	-2.17%	1.18%
LB182423823=	5/17/2033	11.5	16.514	11.125	16.788	11.25	16.703	11.25	16.706	0.00%	0.02%	-2.17%	1.16%
LB158623048=	3/23/2032	11.5	16.188	11.125	16.456	11.25	16.373	11.25	16.376	0.00%	0.02%	-2.17%	1.16%
LB182423807=	5/17/2034	11.5	14.661	11.125	14.903	11.25	14.827	11.25	14.83	0.00%	0.02%	-2.17%	1.15%

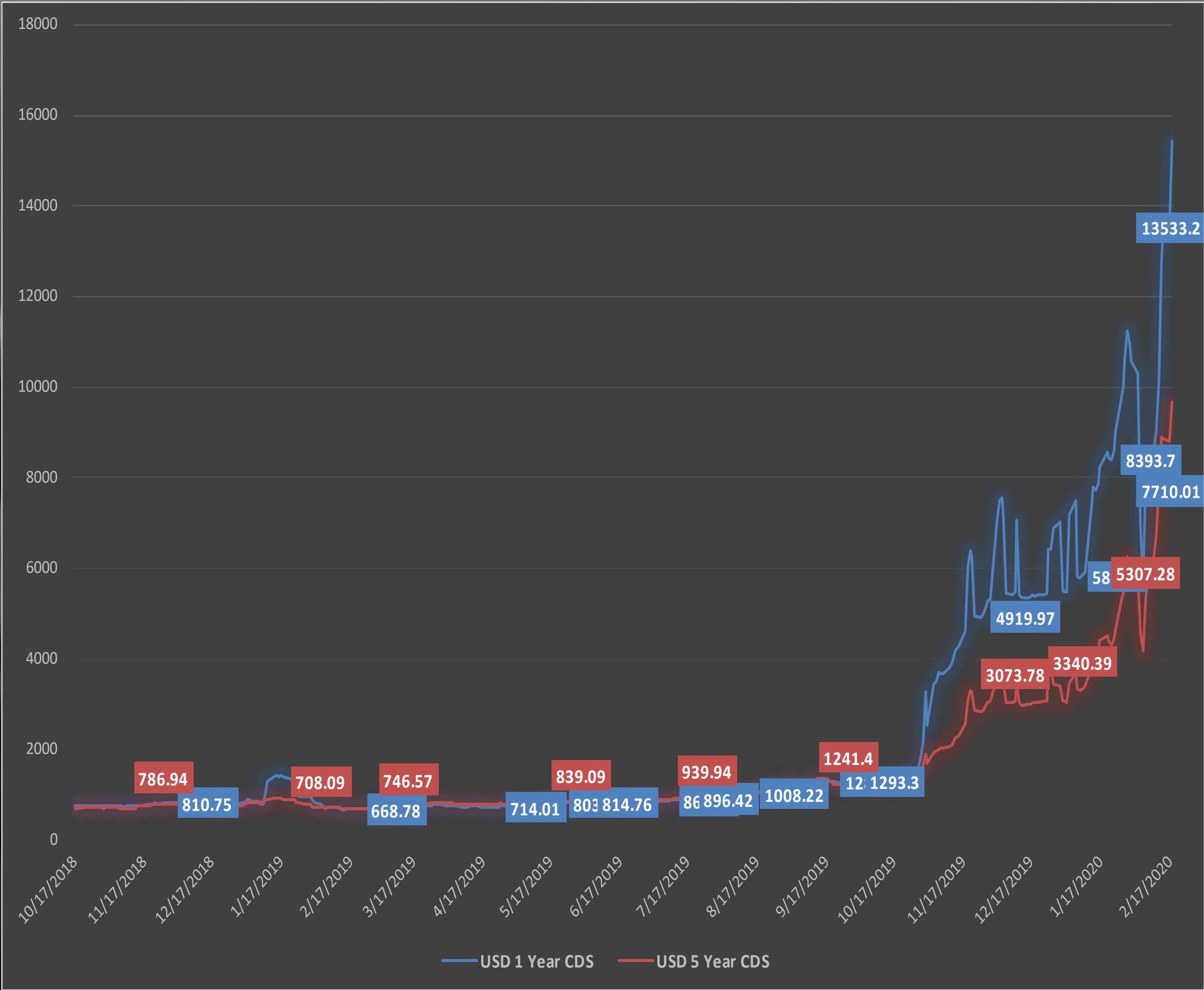


Lebanon Eurobonds



		12/10/2021		12/11/2021		12/12/2021		12/13/2021		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	11.5	1658.943	11.125	1753.631	11.25	1742.331	11.25	1753.086	0.00%	0.62%	-2.17%	5.67%
LB141987968=	5/26/2023	11.5	219.241	11.125	225.857	11.25	224.833	11.25	225.448	0.00%	0.27%	-2.17%	2.83%
LB208390864=	11/27/2029	11.5	22.976	11.125	23.368	11.25	23.25	11.25	23.257	0.00%	0.03%	-2.17%	1.22%

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	<i>C</i>	<i>8/23/2019</i>
Long Term	<i>CC</i>	<i>12/12/2019</i>
Outlook	<i>Neg</i>	<i>12/18/2018</i>

Historic Credit Rating

Updated at 13:57:16		End Date	3/19/2019					
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>1.1274</i>
GBP=	<i>1.3261</i>
CHF=	<i>0.9241</i>
JPY=	<i>113.61</i>
AUD=	<i>0.7134</i>
CAD=	<i>1.2754</i>
XAU=	<i>1787.4</i>
XAG=	<i>2220</i>



Thank you

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