



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Monday, December 20,  
2021*



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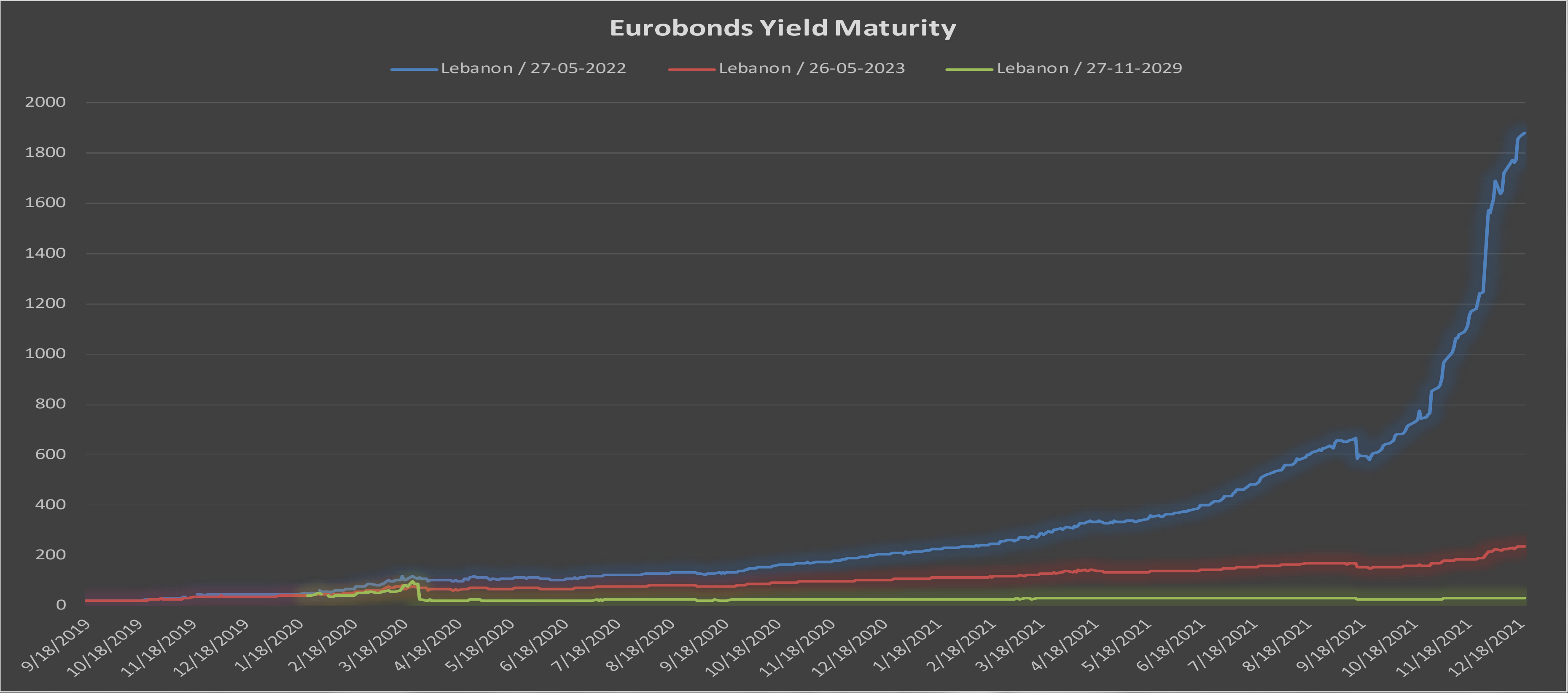


# Lebanon Eurobonds

Reuters Ticker	Maturity	12/17/2021		12/18/2021		12/19/2021		12/20/2021		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	1753.086	11.25	1775	11.25	1808.917	11	1879.179	-2.22%	3.88%	-2.22%	7.19%
LB055923779=	10/4/2022	11.25	579.844	11.25	587.274	11.25	598.752	11	618.29	-2.22%	3.26%	-2.22%	6.63%
LB085936719=	1/27/2023	11.25	331.97	11.25	334.578	11.25	338.565	11	346.844	-2.22%	2.45%	-2.22%	4.48%
LB141987968=	5/26/2023	11.25	225.448	11.25	226.688	11.25	228.572	11	233.24	-2.22%	2.04%	-2.22%	3.46%
LB096952406=	10/16/2023	11.25	118.181	11.25	118.531	11.25	119.059	11	120.956	-2.22%	1.59%	-2.22%	2.35%
LB139634756=	4/22/2024	11.25	92.019	11.25	92.233	11.25	92.554	11	93.92	-2.22%	1.48%	-2.22%	2.07%
LB131364784=	11/4/2024	11.177	89.351	10.457	92.825	10.455	93.15	10.314	94.038	-1.35%	0.95%	-7.72%	5.25%
LB047173744=	12/3/2024	11.033	82.318	10.562	84.425	10.19	86.295	10.03	87.189	-1.57%	1.04%	-9.09%	5.92%
LB119641756=	2/26/2025	11.25	73.466	11.25	73.602	11.25	73.808	11	74.833	-2.22%	1.39%	-2.22%	1.86%
LB079315591=	6/12/2025	11.25	49.387	11.25	49.449	11.25	49.542	11	50.173	-2.22%	1.27%	-2.22%	1.59%
LB224218826=	1/15/2026	11.25	46.046	11.25	46.099	11.25	46.18	11	46.762	-2.22%	1.26%	-2.22%	1.55%
LB070782065=	11/27/2026	11.25	40.265	11.25	40.306	11.25	40.368	11	40.865	-2.22%	1.23%	-2.22%	1.49%
LB165508548=	8/1/2027	11.25	38.105	11.25	38.142	11.25	38.198	11	38.664	-2.22%	1.22%	-2.22%	1.47%
LB158623005=	3/23/2027	11.25	34.398	11.25	34.428	11.25	34.473	11	34.887	-2.22%	1.20%	-2.22%	1.42%
LB085936689=	11/29/2027	11.25	31.611	11.25	31.636	11.25	31.674	11	32.051	-2.22%	1.19%	-2.22%	1.39%
LB131367597=	11/3/2028	11.25	29.459	11.25	29.482	11.25	29.515	11	29.862	-2.22%	1.18%	-2.22%	1.37%
LB172080332=	3/20/2028	11.025	28.792	10.727	29.196	10.25	29.866	9.829	30.478	-4.11%	2.05%	-10.85%	5.86%
LB141987976=	5/25/2029	11.25	24.779	11.25	24.794	11.25	24.818	11	25.104	-2.22%	1.15%	-2.22%	1.31%
LB208390864=	11/27/2029	11.25	23.257	11.25	23.27	11.25	23.291	11	23.558	-2.22%	1.15%	-2.22%	1.29%
LB119641985=	2/26/2030	10.894	22.79	10.803	22.894	10.865	22.851	11.181	22.553	2.91%	-1.30%	2.63%	-1.04%
LB139634772=	4/22/2031	11.25	20.072	11.25	20.082	11.25	20.098	11	20.325	-2.22%	1.13%	-2.22%	1.26%
LB172080553=	11/20/2031	11.25	18.384	11.25	18.393	11.25	18.406	11	18.612	-2.22%	1.12%	-2.22%	1.24%
LB182423823=	5/17/2033	11.25	16.706	11.25	16.713	11.25	16.724	11	16.91	-2.22%	1.11%	-2.22%	1.22%
LB158623048=	3/23/2032	11.25	16.376	11.25	16.383	11.25	16.393	11	16.575	-2.22%	1.11%	-2.22%	1.22%
LB182423807=	5/17/2034	11.25	14.83	11.25	14.835	11.25	14.844	11	15.008	-2.22%	1.10%	-2.22%	1.20%

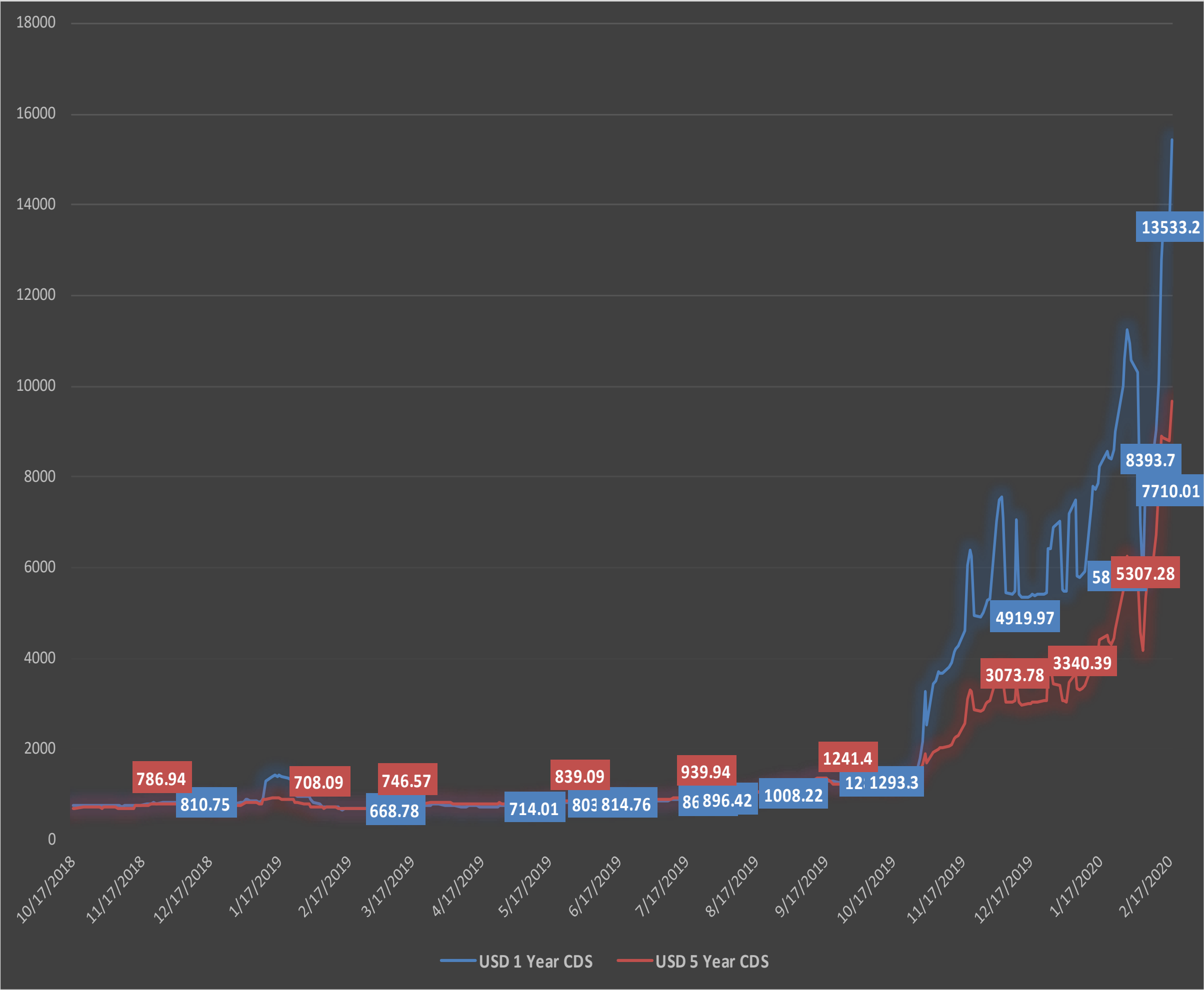


# Lebanon Eurobonds



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LB141987968=	5/26/2023	11.25	225.448	11.25	226.688	11.25	228.572	11	233.24	-2.22%	2.04%	-2.22%	3.46%
LB208390864=	11/27/2029	11.25	23.257	11.25	23.27	11.25	23.291	11	23.558	-2.22%	1.15%	-2.22%	1.29%

# 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 13:33:58		End Date	3/26/2019					
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
<b>LBP=</b>	<i>1505.5</i>
<b>EUR=</b>	<i>1.1269</i>
<b>GBP=</b>	<i>1.32</i>
<b>CHF=</b>	<i>0.9235</i>
<b>JPY=</b>	<i>113.61</i>
<b>AUD=</b>	<i>0.711</i>
<b>CAD=</b>	<i>1.2914</i>
<b>XAU=</b>	<i>1797.21</i>
<b>XAG=</b>	<i>2231</i>





Thank you

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