

CAPITAL MARKETS AUTHORITY

End of Day Market Report

Monday, December 6, 2021



هيئة الاسواق المالية
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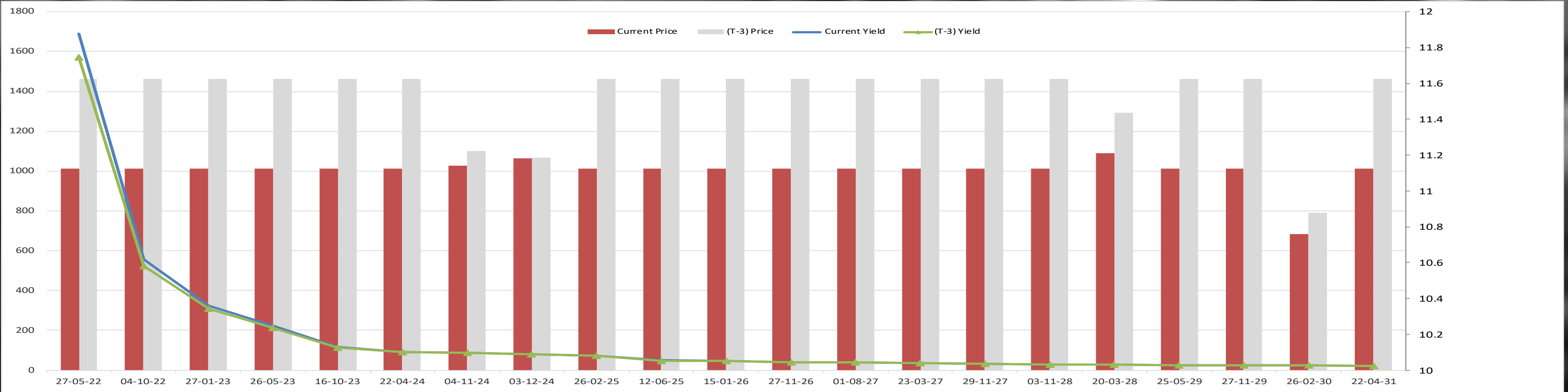
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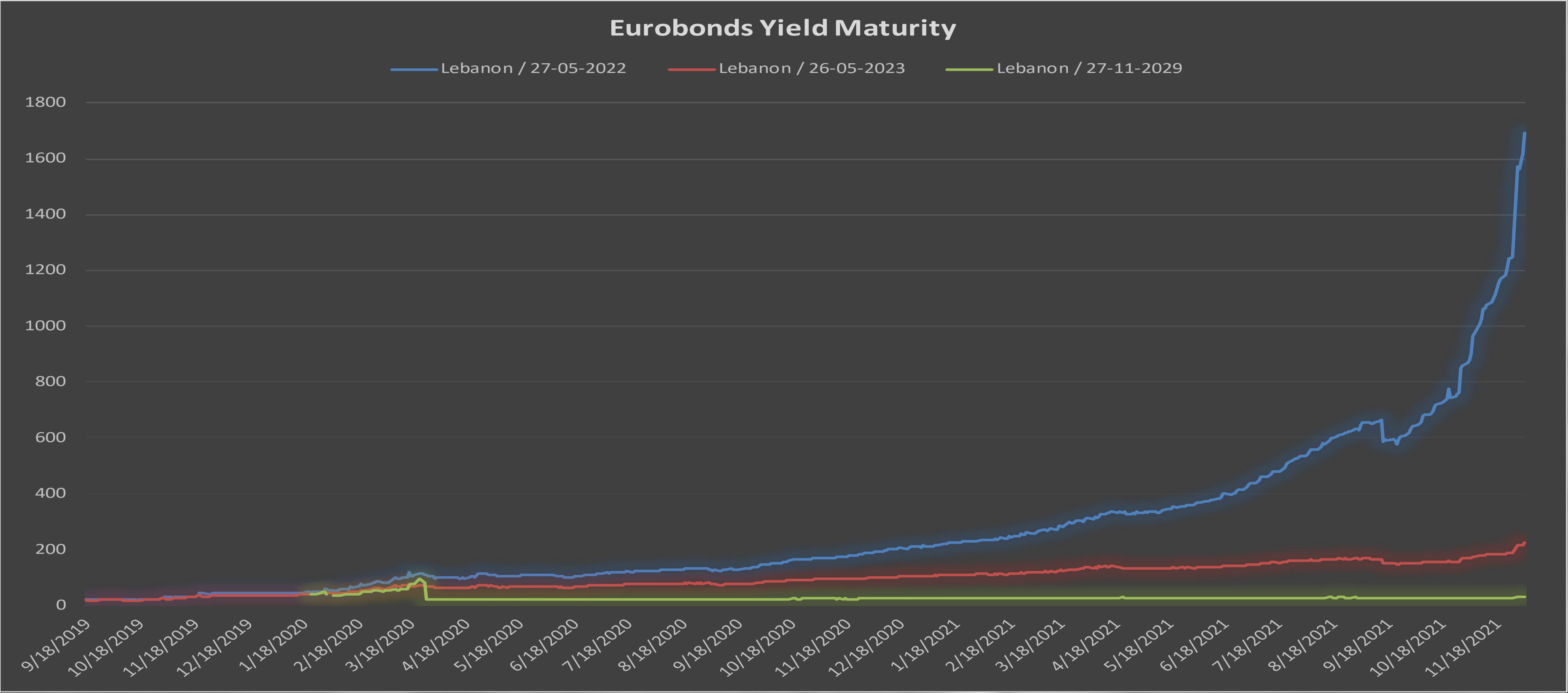
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Lebanon Eurobonds

Reuters Ticker	Maturity	12/3/2021		12/4/2021		12/5/2021		12/6/2021		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	11.625	1572.859	11.5	1620.137	11.5	1629.667	11.125	1691.738	-3.26%	3.81%	-4.30%	7.56%
LB055923779=	10/4/2022	11.625	524.321	11.5	538.573	11.5	541.829	11.125	556.885	-3.26%	2.78%	-4.30%	6.21%
LB085936719=	1/27/2023	11.625	309.778	11.5	315.707	11.5	316.9	11.125	324.478	-3.26%	2.39%	-4.30%	4.75%
LB141987968=	5/26/2023	11.625	213.673	11.5	216.906	11.5	217.485	11.125	222.221	-3.26%	2.18%	-4.30%	4.00%
LB096952406=	10/16/2023	11.625	113.959	11.5	115.171	11.5	115.339	11.125	117.548	-3.26%	1.92%	-4.30%	3.15%
LB139634756=	4/22/2024	11.625	89.132	11.5	89.975	11.5	90.078	11.125	91.736	-3.26%	1.84%	-4.30%	2.92%
LB131364784=	11/4/2024	11.225	87.96	11.262	88.094	11.217	88.385	11.142	88.807	-0.67%	0.48%	-0.74%	0.96%
LB047173744=	12/3/2024	11.186	80.717	11.103	81.288	11.246	80.812	11.184	81.136	-0.55%	0.40%	-0.02%	0.52%
LB119641756=	2/26/2025	11.625	71.393	11.5	72.007	11.375	72.497	11.125	73.36	-2.20%	1.19%	-4.30%	2.76%
LB079315591=	6/12/2025	11.625	48.201	11.5	48.561	11.375	48.864	11.125	49.421	-2.20%	1.14%	-4.30%	2.53%
LB224218826=	1/15/2026	11.625	44.967	11.5	45.296	11.375	45.575	11.125	46.091	-2.20%	1.13%	-4.30%	2.50%
LB070782065=	11/27/2026	11.625	39.364	11.5	39.64	11.375	39.88	11.125	40.326	-2.20%	1.12%	-4.30%	2.44%
LB165508548=	8/1/2027	11.625	37.267	11.5	37.525	11.375	37.75	11.125	38.17	-2.20%	1.11%	-4.30%	2.42%
LB158623005=	3/23/2027	11.625	33.664	11.5	33.891	11.375	34.091	11.125	34.468	-2.20%	1.11%	-4.30%	2.39%
LB085936689=	11/29/2027	11.625	30.952	11.5	31.157	11.375	31.338	11.125	31.683	-2.20%	1.10%	-4.30%	2.36%
LB131367597=	11/3/2028	11.625	28.857	11.5	29.045	11.375	29.213	11.125	29.532	-2.20%	1.09%	-4.30%	2.34%
LB172080332=	3/20/2028	11.438	28.157	10.44	29.458	11.249	28.429	11.212	28.486	-0.33%	0.20%	-1.98%	1.17%
LB141987976=	5/25/2029	11.625	24.294	11.5	24.446	11.375	24.584	11.125	24.851	-2.20%	1.09%	-4.30%	2.29%
LB208390864=	11/27/2029	11.625	22.807	11.5	22.949	11.375	23.078	11.125	23.327	-2.20%	1.08%	-4.30%	2.28%
LB119641985=	2/26/2030	10.88	22.726	10.95	22.676	10.819	22.812	10.761	22.877	-0.54%	0.28%	-1.09%	0.66%
LB139634772=	4/22/2031	11.625	19.696	11.5	19.815	11.375	19.925	11.125	20.139	-2.20%	1.07%	-4.30%	2.25%
LB172080553=	11/20/2031	11.625	18.046	11.5	18.153	11.375	18.253	11.125	18.448	-2.20%	1.07%	-4.30%	2.23%
LB182423823=	5/17/2033	11.625	16.404	11.5	16.5	11.375	16.59	11.125	16.767	-2.20%	1.07%	-4.30%	2.21%
LB158623048=	3/23/2032	11.625	16.08	11.5	16.174	11.375	16.263	11.125	16.436	-2.20%	1.06%	-4.30%	2.21%
LB182423807=	5/17/2034	11.625	14.566	11.5	14.65	11.375	14.73	11.125	14.886	-2.20%	1.06%	-4.30%	2.20%

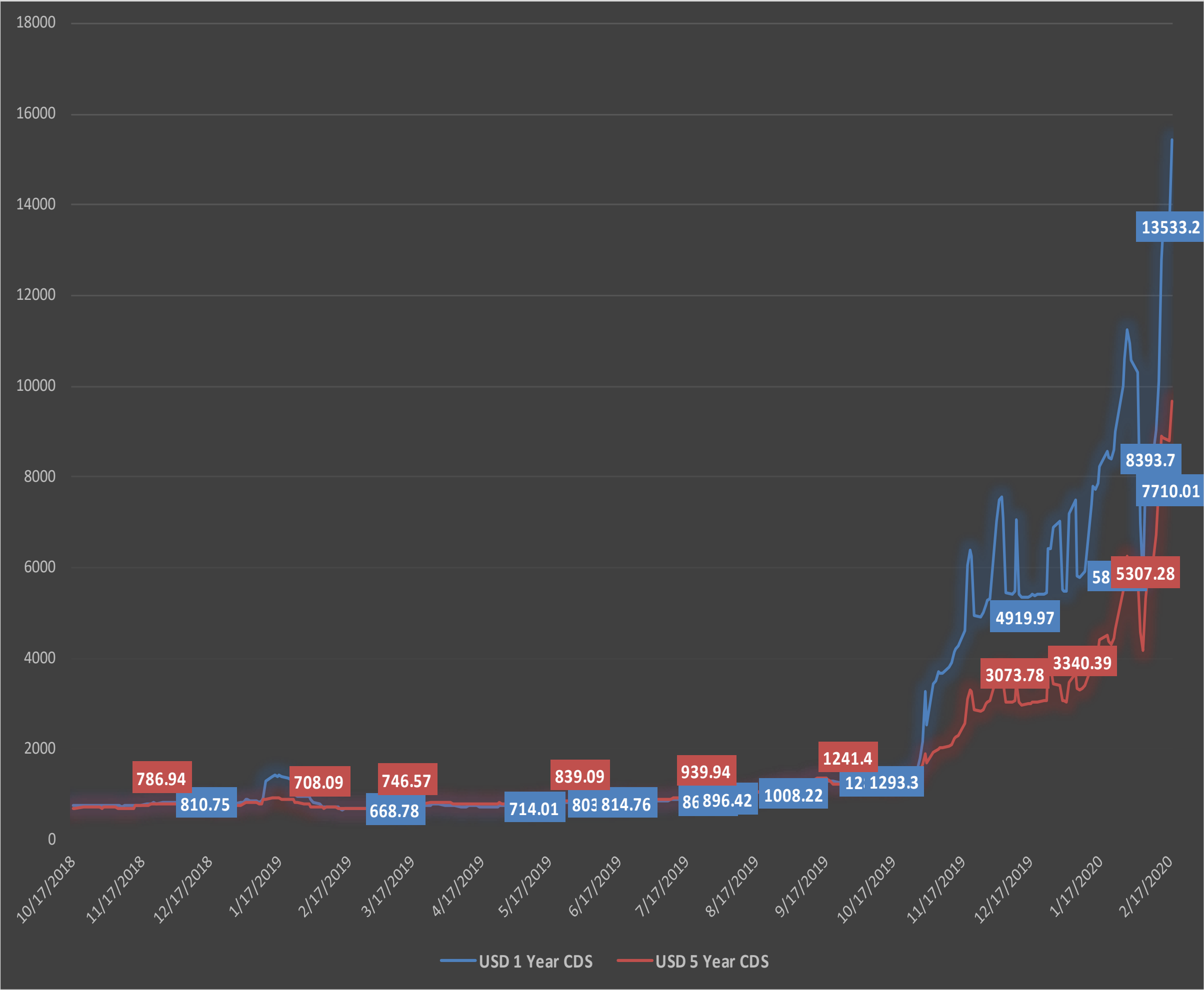


Lebanon Eurobonds



		12/3/2021		12/4/2021		12/5/2021		12/6/2021		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	11.625	1572.859	11.5	1620.137	11.5	1629.667	11.125	1691.738	-3.26%	3.81%	-4.30%	7.56%
LB141987968=	5/26/2023	11.625	213.673	11.5	216.906	11.5	217.485	11.125	222.221	-3.26%	2.18%	-4.30%	4.00%
LB208390864=	11/27/2029	11.625	22.807	11.5	22.949	11.375	23.078	11.125	23.327	-2.20%	1.08%	-4.30%	2.28%

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 14:46:16		End Date	3/12/2019					
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>1503.99</i>
EUR=	<i>1.1298</i>
GBP=	<i>1.3272</i>
CHF=	<i>0.9215</i>
JPY=	<i>113.08</i>
AUD=	<i>0.7034</i>
CAD=	<i>1.2788</i>
XAU=	<i>1779.01</i>
XAG=	<i>2235</i>



Thank you

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