



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Monday, January 10, 2022*



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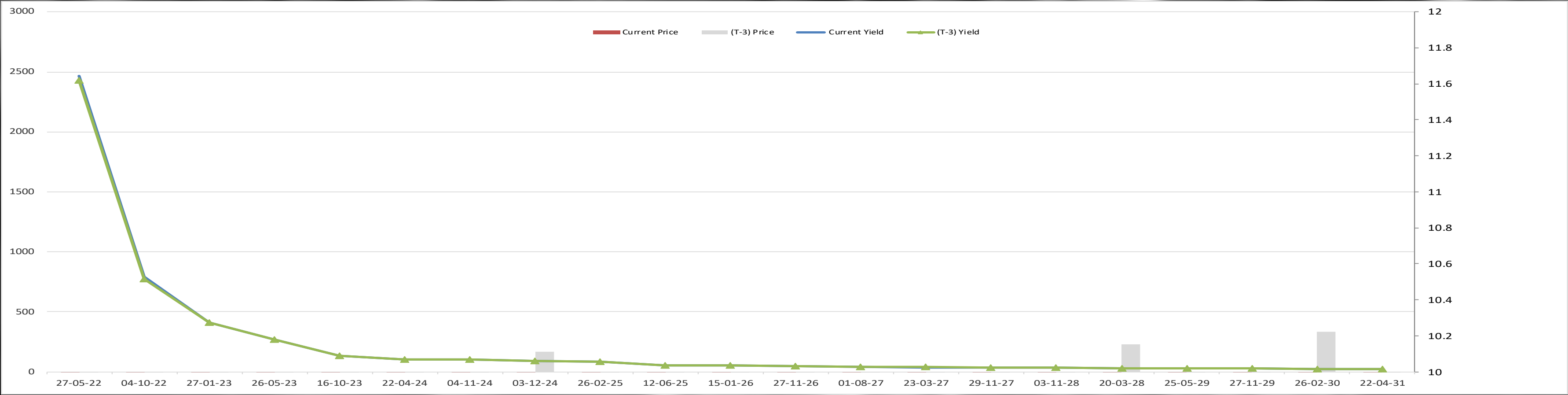
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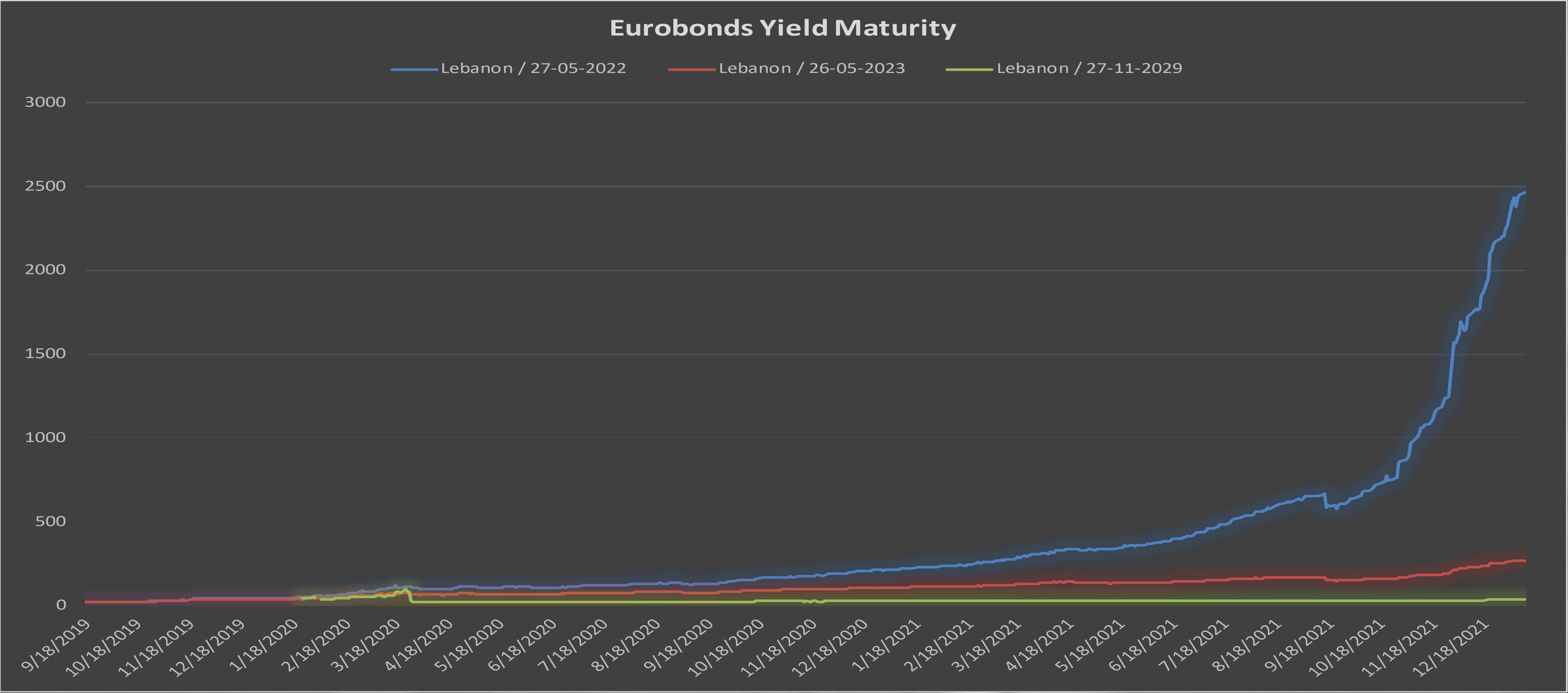


# Lebanon Eurobonds

Reuters Ticker	Maturity	28/12/2021		29/12/2021		4/1/2022		1/10/2022		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	9.5	2432.251	9.5	2449.624	9.75	2450.226	9.75	2468.376	0.00%	0.74%	2.63%	1.49%
LB055923779=	10/4/2022	9.5	771.927	9.5	777.699	9.75	783.934	9.75	789.936	0.00%	0.77%	2.63%	2.33%
LB085936719=	1/27/2023	9.5	408.128	9.5	409.911	9.75	409.561	9.75	411.375	0.00%	0.44%	2.63%	0.80%
LB141987968=	5/26/2023	9.5	266.713	9.5	267.506	9.75	266.299	9.75	267.099	0.00%	0.30%	2.63%	0.14%
LB096952406=	10/16/2023	9.5	134.043	9.5	134.251	9.75	133.185	9.75	133.393	0.00%	0.16%	2.63%	-0.48%
LB139634756=	4/22/2024	9.5	103.24	9.5	103.364	9.75	102.464	9.75	102.588	0.00%	0.12%	2.63%	-0.63%
LB131364784=	11/4/2024	9.5	99.764	9.5	99.88	9.75	99.002	9.75	99.118	0.00%	0.12%	2.63%	-0.65%
LB047173744=	12/3/2024	10.113	88.101	10.055	88.459	9.641	90.784	9.453	91.8	-1.95%	1.12%	-6.53%	4.20%
LB119641756=	2/26/2025	9.5	81.777	9.5	81.855	9.75	81.1	9.75	81.177	0.00%	0.09%	2.63%	-0.73%
LB079315591=	6/12/2025	9.5	54.403	9.5	54.437	9.75	53.9	9.75	53.935	0.00%	0.06%	2.63%	-0.86%
LB224218826=	1/15/2026	9.5	50.648	9.5	50.678	9.75	50.173	9.75	50.203	0.00%	0.06%	2.63%	-0.88%
LB070782065=	11/27/2026	9.5	44.177	9.5	44.2	9.75	43.753	9.75	43.776	0.00%	0.05%	2.63%	-0.91%
LB165508548=	8/1/2027	9.5	41.768	9.5	41.788	9.75	41.363	9.75	41.384	0.00%	0.05%	2.63%	-0.92%
LB158623005=	3/23/2027	9.5	37.641	9.5	37.658	9.75	37.272	9.75	37.289	0.00%	0.05%	2.63%	-0.94%
LB085936689=	11/29/2027	9.5	34.549	9.5	34.563	9.75	34.206	9.75	34.22	0.00%	0.04%	2.63%	-0.95%
LB131367597=	11/3/2028	9.5	32.166	9.5	32.179	9.75	31.845	9.75	31.857	0.00%	0.04%	2.63%	-0.96%
LB172080332=	3/20/2028	10.153	30.175	10.207	30.111	10.113	30.286	9.551	31.109	-5.56%	2.72%	-5.93%	3.10%
LB141987976=	5/25/2029	9.5	26.999	9.5	27.008	9.75	26.725	9.75	26.733	0.00%	0.03%	2.63%	-0.99%
LB208390864=	11/27/2029	9.5	25.323	9.5	25.33	9.75	25.064	9.75	25.072	0.00%	0.03%	2.63%	-0.99%
LB119641985=	2/26/2030	10.223	23.622	10.223	23.628	9.473	24.493	9.457	24.518	-0.17%	0.10%	-7.49%	3.79%
LB139634772=	4/22/2031	9.5	21.824	9.5	21.83	9.75	21.599	9.75	21.604	0.00%	0.02%	2.63%	-1.01%
LB172080553=	11/20/2031	9.5	19.974	9.5	19.979	9.75	19.766	9.75	19.771	0.00%	0.03%	2.63%	-1.02%
LB182423823=	5/17/2033	9.5	18.137	9.5	18.141	9.75	17.947	9.75	17.951	0.00%	0.02%	2.63%	-1.03%
LB158623048=	3/23/2032	9.5	17.776	9.5	17.779	9.75	17.59	9.75	17.593	0.00%	0.02%	2.63%	-1.03%
LB182423807=	5/17/2034	9.5	16.086	9.5	16.089	9.75	15.917	9.75	15.92	0.00%	0.02%	2.63%	-1.03%

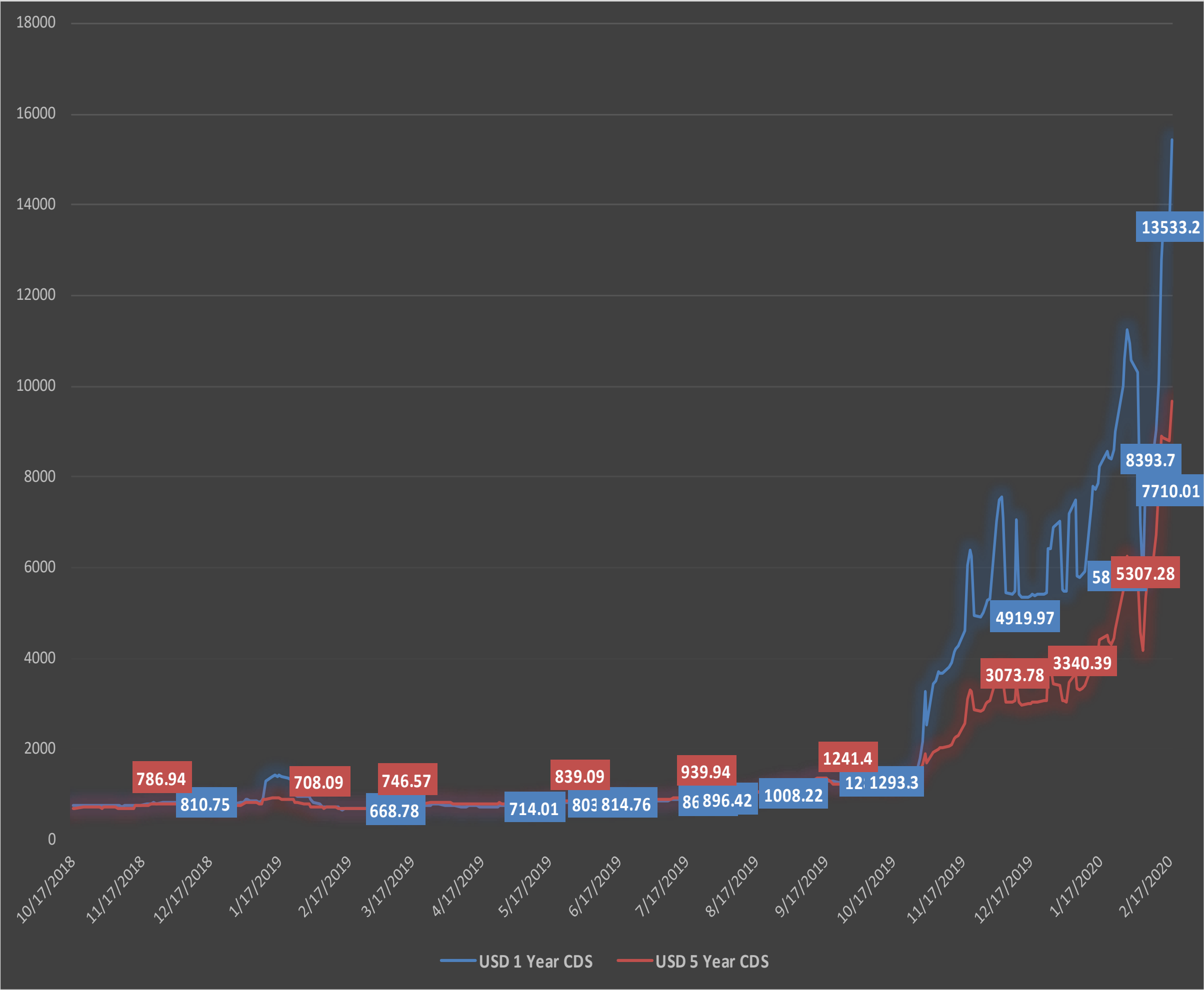


# Lebanon Eurobonds



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LB141987968=	5/26/2023	9.5	266.713	9.5	267.506	9.75	266.299	9.75	267.099	0.00%	0.30%	2.63%	0.14%
LB208390864=	11/27/2029	9.5	25.323	9.5	25.33	9.75	25.064	9.75	25.072	0.00%	0.03%	2.63%	-0.99%

# 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 15:11:18		End Date	4/16/2019					
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>1504.19</i>
<b>EUR=</b>	<i>1.1314</i>
<b>GBP=</b>	<i>1.3567</i>
<b>CHF=</b>	<i>0.923</i>
<b>JPY=</b>	<i>115.26</i>
<b>AUD=</b>	<i>0.7173</i>
<b>CAD=</b>	<i>1.2658</i>
<b>XAU=</b>	<i>1793.63</i>
<b>XAG=</b>	<i>2226</i>





Thank you

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