



CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
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End of Day Market Report

Friday, January 14, 2022

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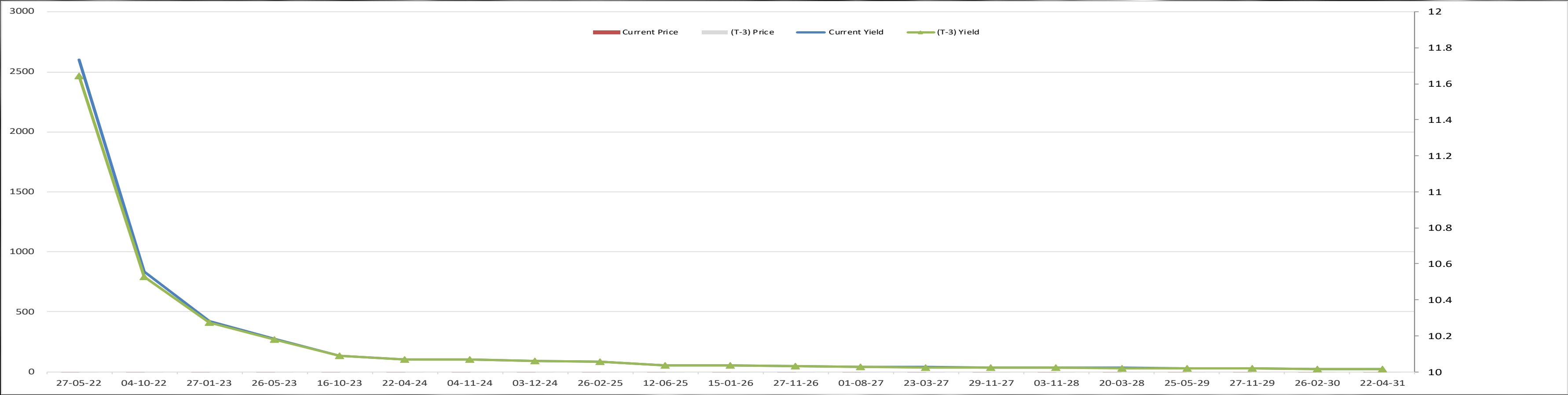
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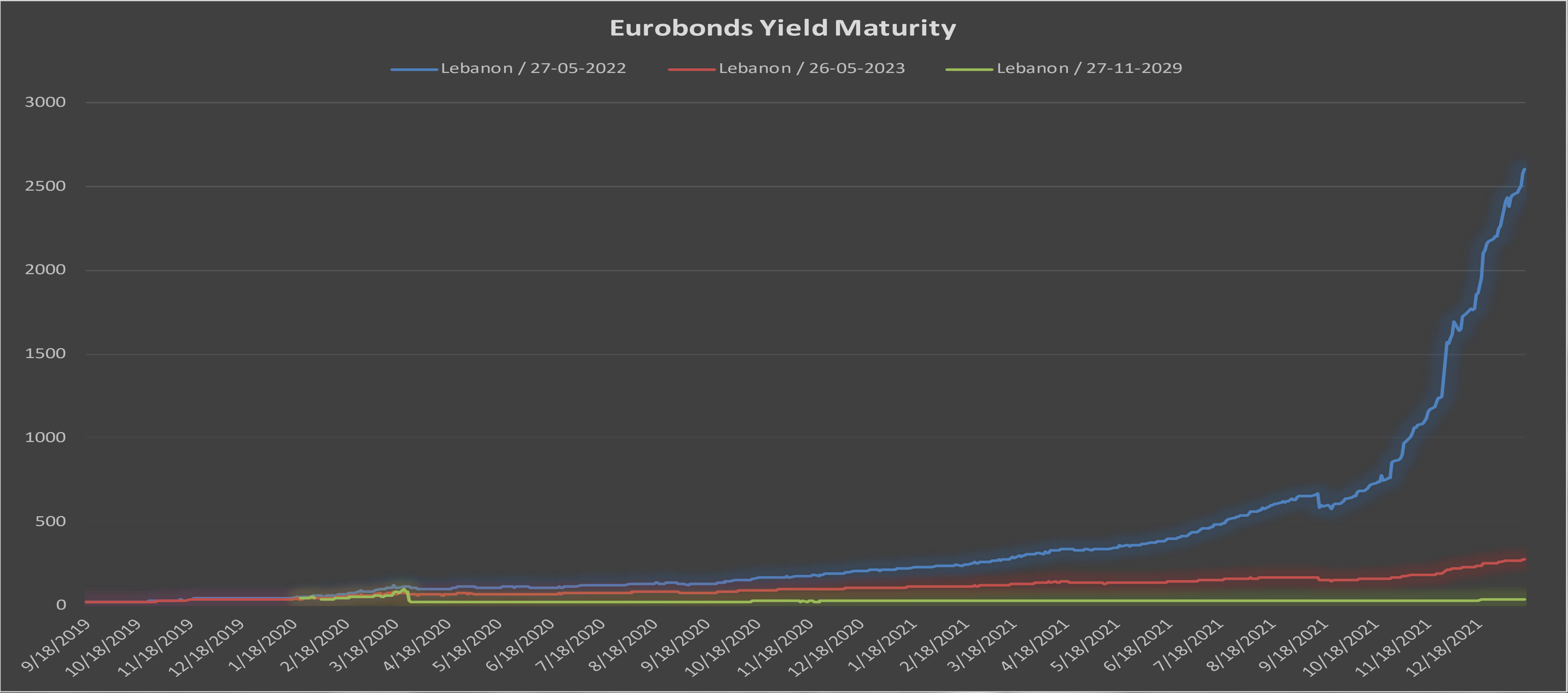
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Lebanon Eurobonds

Reuters Ticker	Maturity	28/12/2021		29/12/2021		4/1/2022		1/14/2022		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	9.75	2468.376	9.75	2486.797	9.75	2505.494	9.75	2603.365	0.00%	3.91%	0.00%	5.47%
LB055923779=	10/4/2022	9.75	789.936	9.75	796.02	9.75	802.19	9.75	834.365	0.00%	4.01%	0.00%	5.62%
LB085936719=	1/27/2023	9.75	411.375	9.75	413.204	9.75	415.049	9.75	424.509	0.00%	2.28%	0.00%	3.19%
LB141987968=	5/26/2023	9.75	267.099	9.75	267.903	9.75	268.712	9.75	272.829	0.00%	1.53%	0.00%	2.15%
LB096952406=	10/16/2023	9.75	133.393	9.75	133.601	9.75	133.809	9.75	134.863	0.00%	0.79%	0.00%	1.10%
LB139634756=	4/22/2024	9.75	102.588	9.75	102.712	9.75	102.836	9.75	103.462	0.00%	0.61%	0.00%	0.85%
LB131364784=	11/4/2024	9.75	99.118	9.75	99.233	9.75	99.349	9.75	99.934	0.00%	0.59%	0.00%	0.82%
LB047173744=	12/3/2024	9.453	91.8	9.332	92.501	9.562	91.46	9.622	91.657	0.63%	0.22%	1.79%	-0.16%
LB119641756=	2/26/2025	9.75	81.177	9.75	81.255	9.75	81.334	9.75	81.726	0.00%	0.48%	0.00%	0.68%
LB079315591=	6/12/2025	9.75	53.935	9.75	53.969	9.75	54.004	9.75	54.178	0.00%	0.32%	0.00%	0.45%
LB224218826=	1/15/2026	9.75	50.203	9.75	50.233	9.75	50.263	9.75	50.414	0.00%	0.30%	0.00%	0.42%
LB070782065=	11/27/2026	9.75	43.776	9.75	43.799	9.75	43.822	9.75	43.936	0.00%	0.26%	0.00%	0.37%
LB165508548=	8/1/2027	9.75	41.384	9.75	41.404	9.75	41.425	9.75	41.527	0.00%	0.25%	0.00%	0.35%
LB158623005=	3/23/2027	9.75	37.289	9.75	37.305	9.75	37.322	9.75	37.405	0.00%	0.22%	0.00%	0.31%
LB085936689=	11/29/2027	9.75	34.22	9.75	34.234	9.75	34.248	9.75	34.318	0.00%	0.20%	0.00%	0.29%
LB131367597=	11/3/2028	9.75	31.857	9.75	31.869	9.75	31.881	9.75	31.942	0.00%	0.19%	0.00%	0.27%
LB172080332=	3/20/2028	9.551	31.109	9.957	30.529	9.969	30.523	9.174	31.765	-7.97%	4.07%	-3.95%	2.11%
LB141987976=	5/25/2029	9.75	26.733	9.75	26.742	9.75	26.75	9.75	26.793	0.00%	0.16%	0.00%	0.22%
LB208390864=	11/27/2029	9.75	25.072	9.75	25.079	9.75	25.087	9.75	25.124	0.00%	0.15%	0.00%	0.21%
LB119641985=	2/26/2030	9.457	24.518	9.181	24.852	9.171	24.871	9.145	24.938	-0.28%	0.27%	-3.30%	1.71%
LB139634772=	4/22/2031	9.75	21.604	9.75	21.61	9.75	21.615	9.75	21.638	0.00%	0.11%	0.00%	0.16%
LB172080553=	11/20/2031	9.75	19.771	9.75	19.776	9.75	19.78	9.75	19.804	0.00%	0.12%	0.00%	0.17%
LB182423823=	5/17/2033	9.75	17.951	9.75	17.955	9.75	17.959	9.75	17.978	0.00%	0.11%	0.00%	0.15%
LB158623048=	3/23/2032	9.75	17.593	9.75	17.597	9.75	17.601	9.75	17.619	0.00%	0.10%	0.00%	0.15%
LB182423807=	5/17/2034	9.75	15.92	9.75	15.923	9.75	15.926	9.75	15.941	0.00%	0.09%	0.00%	0.13%

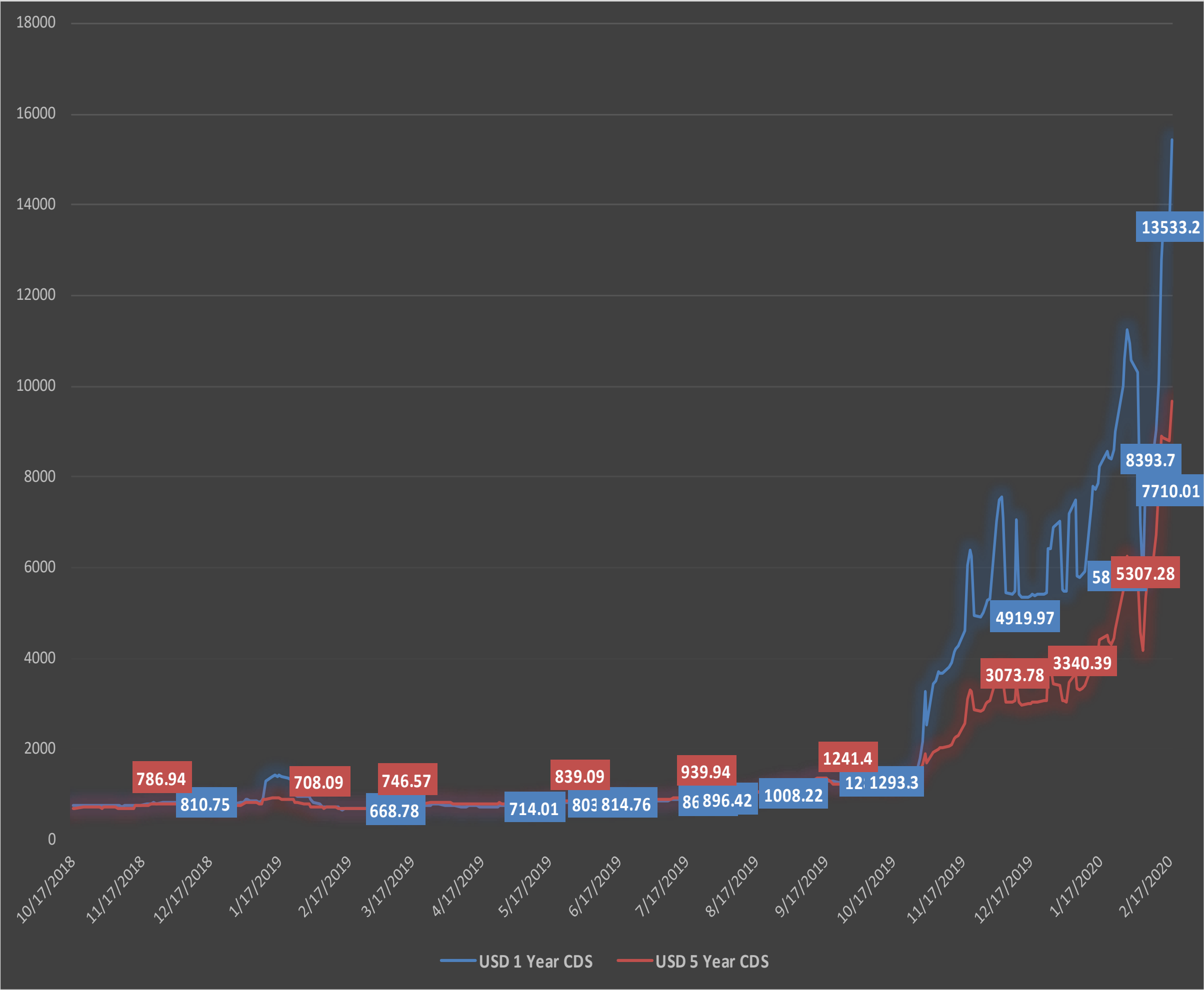


Lebanon Eurobonds



		28/12/2021		29/12/2021		4/1/2022		1/14/2022		Daily % Change		Weekly % Change	
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LB141987968=	5/26/2023	9.75	267.099	9.75	267.903	9.75	268.712	9.75	272.829	0.00%	1.53%	0.00%	2.15%
LB208390864=	11/27/2029	9.75	25.072	9.75	25.079	9.75	25.087	9.75	25.124	0.00%	0.15%	0.00%	0.21%

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 13:16:26		End Date	4/20/2019					
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>1505.5</i>
EUR=	<i>1.1456</i>
GBP=	<i>1.3729</i>
CHF=	<i>0.9114</i>
JPY=	<i>113.92</i>
AUD=	<i>0.7272</i>
CAD=	<i>1.248</i>
XAU=	<i>1821.73</i>
XAG=	<i>2307</i>



Thank you

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