



CAPITAL MARKETS AUTHORITY



هيئة الأسواق المالية
CAPITAL MARKETS AUTHORITY

End of Day Market Report

Tuesday, January 18, 2022

CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY

Table of Contents

[Lebanon Eurobonds](#)

[Lebanon Credit Default Swaps](#)

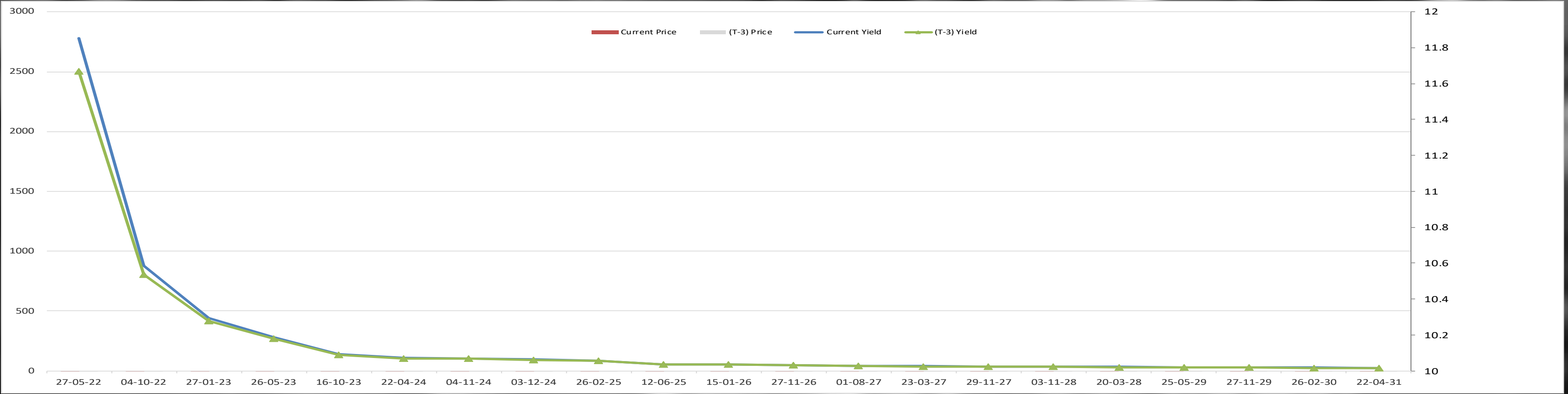
[Lebanese Private Sector Eurobonds](#)

[Lebanon Credit Rating](#)

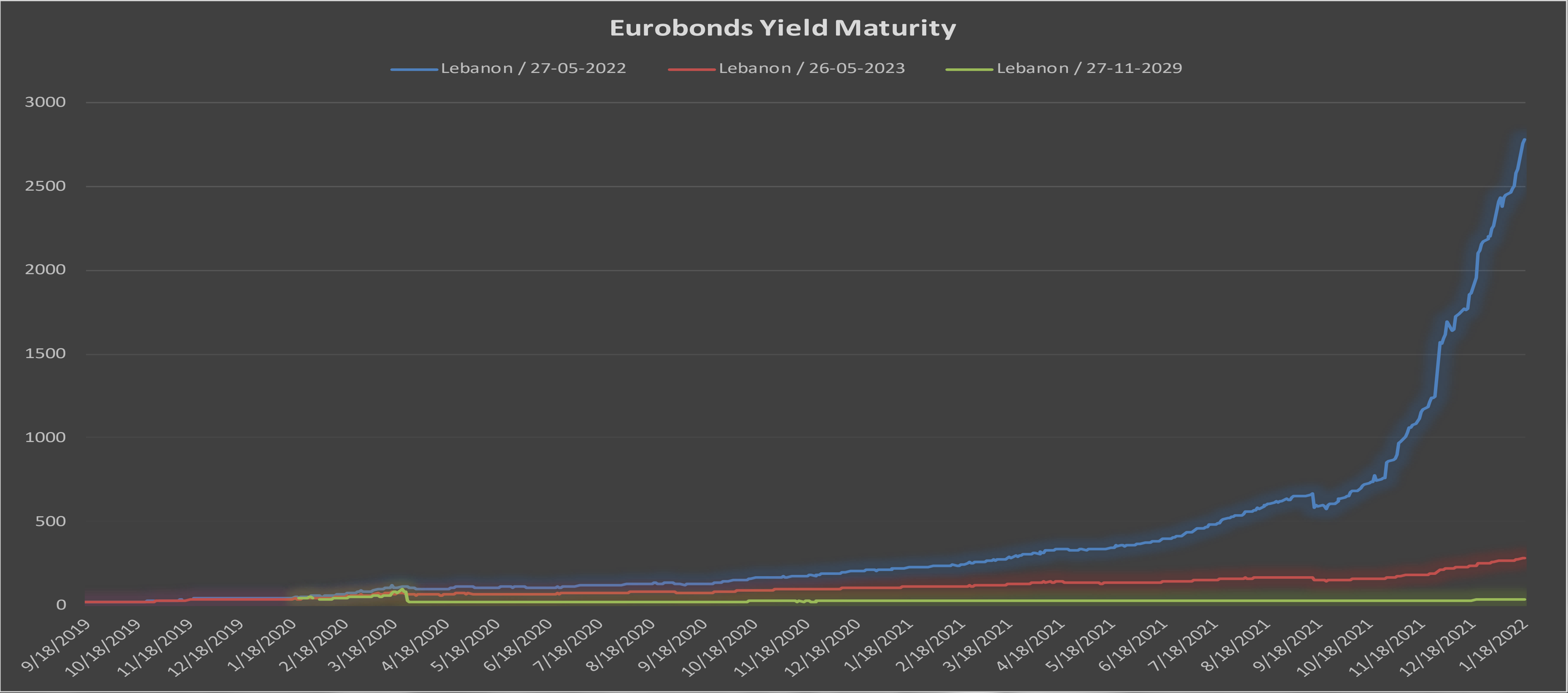
[Domestic and International Currencies](#)

Lebanon Eurobonds

Reuters Ticker	Maturity	28/12/2021		29/12/2021		4/1/2022		1/18/2022		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	2505.494	9.75	2603.365	9.75	2603.365	9.25	2781.017	-5.13%	6.82%	-5.13%	11.00%
LB055923779=	10/4/2022	9.75	802.19	9.75	834.365	9.75	834.365	9.25	880.651	-5.13%	5.55%	-5.13%	9.78%
LB085936719=	1/27/2023	9.75	415.049	9.75	424.509	9.75	424.509	9.25	442.835	-5.13%	4.32%	-5.13%	6.69%
LB141987968=	5/26/2023	9.75	268.712	9.75	272.829	9.75	272.829	9.25	282.993	-5.13%	3.73%	-5.13%	5.31%
LB096952406=	10/16/2023	9.75	133.809	9.75	134.863	9.75	134.863	9.25	139.008	-5.13%	3.07%	-5.13%	3.89%
LB139634756=	4/22/2024	9.75	102.836	9.75	103.462	9.75	103.462	9.25	106.466	-5.13%	2.90%	-5.13%	3.53%
LB131364784=	11/4/2024	9.75	99.349	9.75	99.934	9.75	99.934	9.25	102.816	-5.13%	2.88%	-5.13%	3.49%
LB047173744=	12/3/2024	9.562	91.46	9.622	91.657	9.32	93.16	9.4	92.856	0.86%	-0.33%	-1.69%	1.53%
LB119641756=	2/26/2025	9.75	81.334	9.75	81.726	9.75	81.726	9.25	83.999	-5.13%	2.78%	-5.13%	3.28%
LB079315591=	6/12/2025	9.75	54.004	9.75	54.178	9.75	54.178	9.25	55.595	-5.13%	2.62%	-5.13%	2.95%
LB224218826=	1/15/2026	9.75	50.263	9.75	50.414	9.75	50.414	9.25	51.721	-5.13%	2.59%	-5.13%	2.90%
LB070782065=	11/27/2026	9.75	43.822	9.75	43.936	9.75	43.936	9.25	45.058	-5.13%	2.55%	-5.13%	2.82%
LB165508548=	8/1/2027	9.75	41.425	9.75	41.527	9.75	41.527	9.25	42.581	-5.13%	2.54%	-5.13%	2.79%
LB158623005=	3/23/2027	9.75	37.322	9.75	37.405	9.75	37.405	9.25	38.344	-5.13%	2.51%	-5.13%	2.74%
LB085936689=	11/29/2027	9.75	34.248	9.75	34.318	9.75	34.318	9.25	35.173	-5.13%	2.49%	-5.13%	2.70%
LB131367597=	11/3/2028	9.75	31.881	9.75	31.942	9.75	31.942	9.25	32.733	-5.13%	2.48%	-5.13%	2.67%
LB172080332=	3/20/2028	9.969	30.523	9.174	31.765	9.413	31.397	9.422	31.395	0.10%	-0.01%	-5.49%	2.86%
LB141987976=	5/25/2029	9.75	26.75	9.75	26.793	9.75	26.793	9.25	27.447	-5.13%	2.44%	-5.13%	2.61%
LB208390864=	11/27/2029	9.75	25.087	9.75	25.124	9.75	25.124	9.25	25.735	-5.13%	2.43%	-5.13%	2.58%
LB119641985=	2/26/2030	9.171	24.871	9.145	24.938	8.777	25.393	8.707	25.489	-0.80%	0.38%	-5.06%	2.48%
LB139634772=	4/22/2031	9.75	21.615	9.75	21.638	9.75	21.638	9.25	22.165	-5.13%	2.44%	-5.13%	2.54%
LB172080553=	11/20/2031	9.75	19.78	9.75	19.804	9.75	19.804	9.25	20.278	-5.13%	2.39%	-5.13%	2.52%
LB182423823=	5/17/2033	9.75	17.959	9.75	17.978	9.75	17.978	9.25	18.407	-5.13%	2.39%	-5.13%	2.49%
LB158623048=	3/23/2032	9.75	17.601	9.75	17.619	9.75	17.619	9.25	18.039	-5.13%	2.38%	-5.13%	2.49%
LB182423807=	5/17/2034	9.75	15.926	9.75	15.941	9.75	15.941	9.25	16.319	-5.13%	2.37%	-5.13%	2.47%

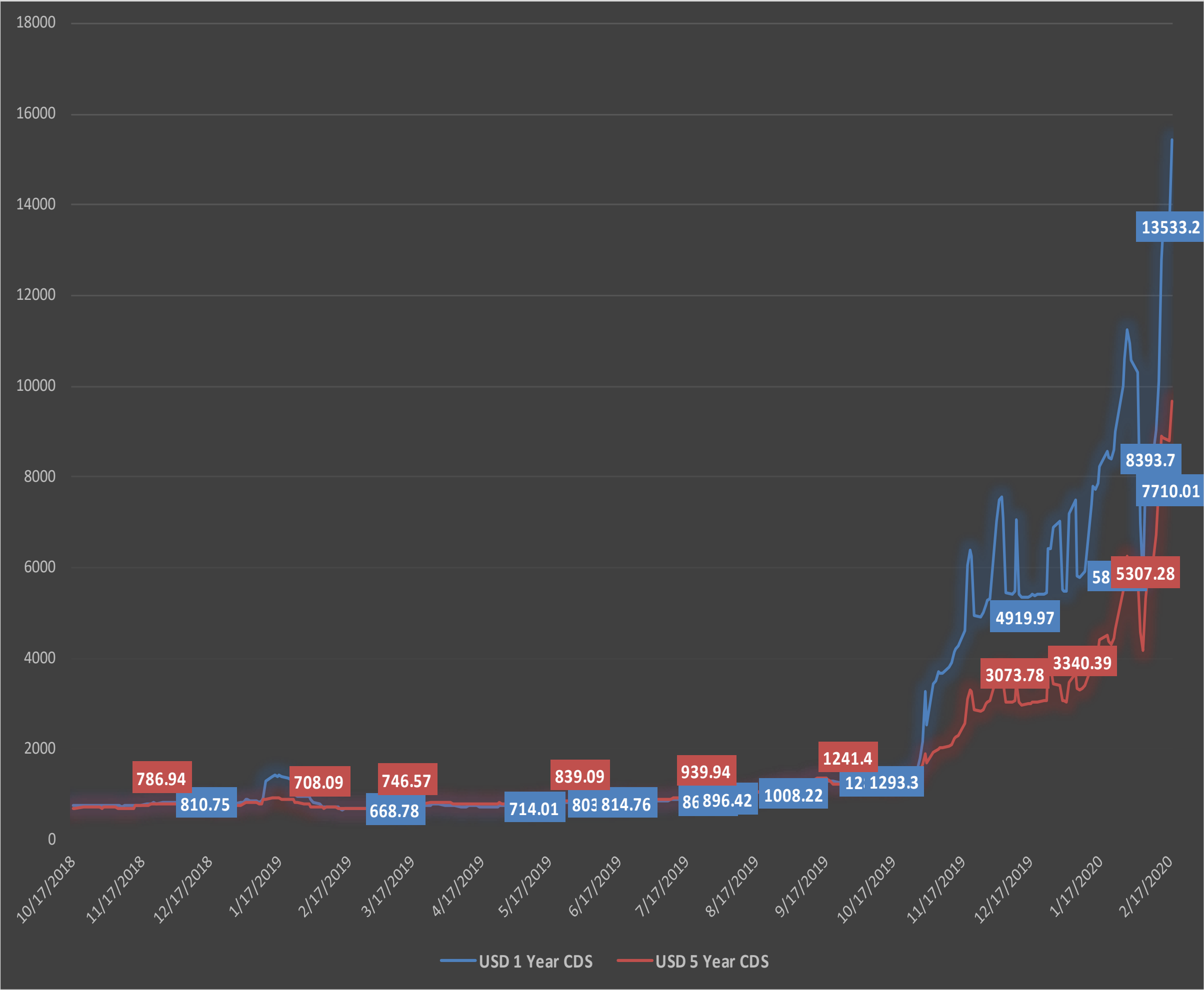


Lebanon Eurobonds



		28/12/2021		29/12/2021		4/1/2022		1/18/2022		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	9.75	2505.494	9.75	2603.365	9.75	2603.365	9.25	2781.017	-5.13%	6.82%	-5.13%	11.00%
LB141987968=	5/26/2023	9.75	268.712	9.75	272.829	9.75	272.829	9.25	282.993	-5.13%	3.73%	-5.13%	5.31%
LB208390864=	11/27/2029	9.75	25.087	9.75	25.124	9.75	25.124	9.25	25.735	-5.13%	2.43%	-5.13%	2.58%

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 14:31:08		End Date	4/24/2019					
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 Genera	Moody's Long-term Issuer Rating	Domestic	C	Downgrade	Ca
Lebanon, Republic of (Government	27-Jul-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	C	Downgrade	Ca
Lebanon, Republic of (Government	27-Jul-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Most Recent Short-term	Foreign	(P)NP	Upgrade	0
Lebanon, Republic of (Government	18-Mar-20	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	9-Mar-20	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	C	Downgrade	CC
Lebanon, Republic of (Government	21-Feb-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Ca	Downgrade	Caa2
Lebanon, Republic of (Government	21-Feb-20	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Ca	Downgrade	Caa2
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Byblos Bank SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Bank Audi SAL	29-Jan-20	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	WD	Downgrade	RD
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Domestic	CC	Downgrade	CCC
Lebanon, Republic of (Government	12-Dec-19	Public Administration	Executive, Legislative, and Other Genera	Fitch Long-term Issuer Default Ra	Foreign	CC	Downgrade	CCC
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Bank Audi SAL	12-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	RD	Downgrade	CCC-
Byblos Bank SAL	11-Dec-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Short-term Issuer Default Ra	Foreign	RD	Downgrade	C
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Domestic	Caa2	Downgrade	Caa1
Lebanon, Republic of (Government	5-Nov-19	Public Administration	Executive, Legislative, and Other Genera	Moody's Long-term Issuer Rating	Foreign	Caa2	Downgrade	Caa1
Bank Audi SAL	29-Oct-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	CCC-	Downgrade	CCC
Byblos Bank SAL	28-Oct-19	Finance and Insurance	Credit Intermediation and Related Activi	Fitch Long-term Issuer Default Ra	Foreign	CCC-	Downgrade	CCC

Domestic and International Currencies

	Last
LBP=	<i>1502.49</i>
EUR=	<i>1.1388</i>
GBP=	<i>1.3598</i>
CHF=	<i>0.9148</i>
JPY=	<i>114.61</i>
AUD=	<i>0.7186</i>
CAD=	<i>1.25</i>
XAU=	<i>1813.46</i>
XAG=	<i>2295</i>



Thank you

research@cma.gov.lb

Wardiyeh, Hamra
Rome Street
Building Capital Market Authority
P.O. Box: 5358
T +961.1.735500

www.cma.gov.lb



هيئة الاسواق المالية
CAPITAL MARKETS AUTHORITY