



# CAPITAL MARKETS AUTHORITY



هيئة الاسواق المالية  
CAPITAL MARKETS AUTHORITY

## End of Day Market Report

*Tuesday, January 4, 2022*



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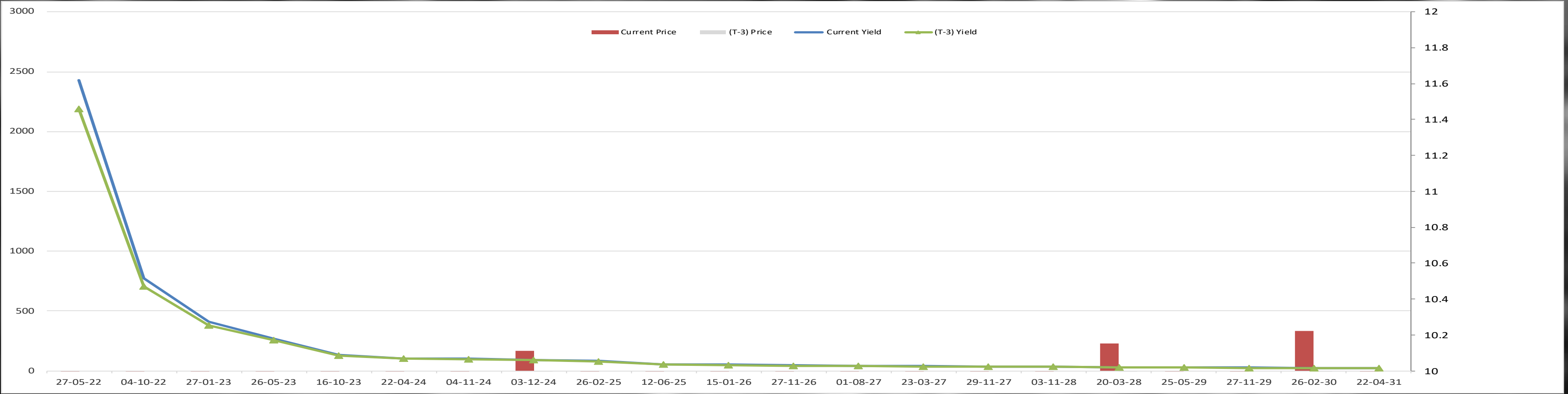
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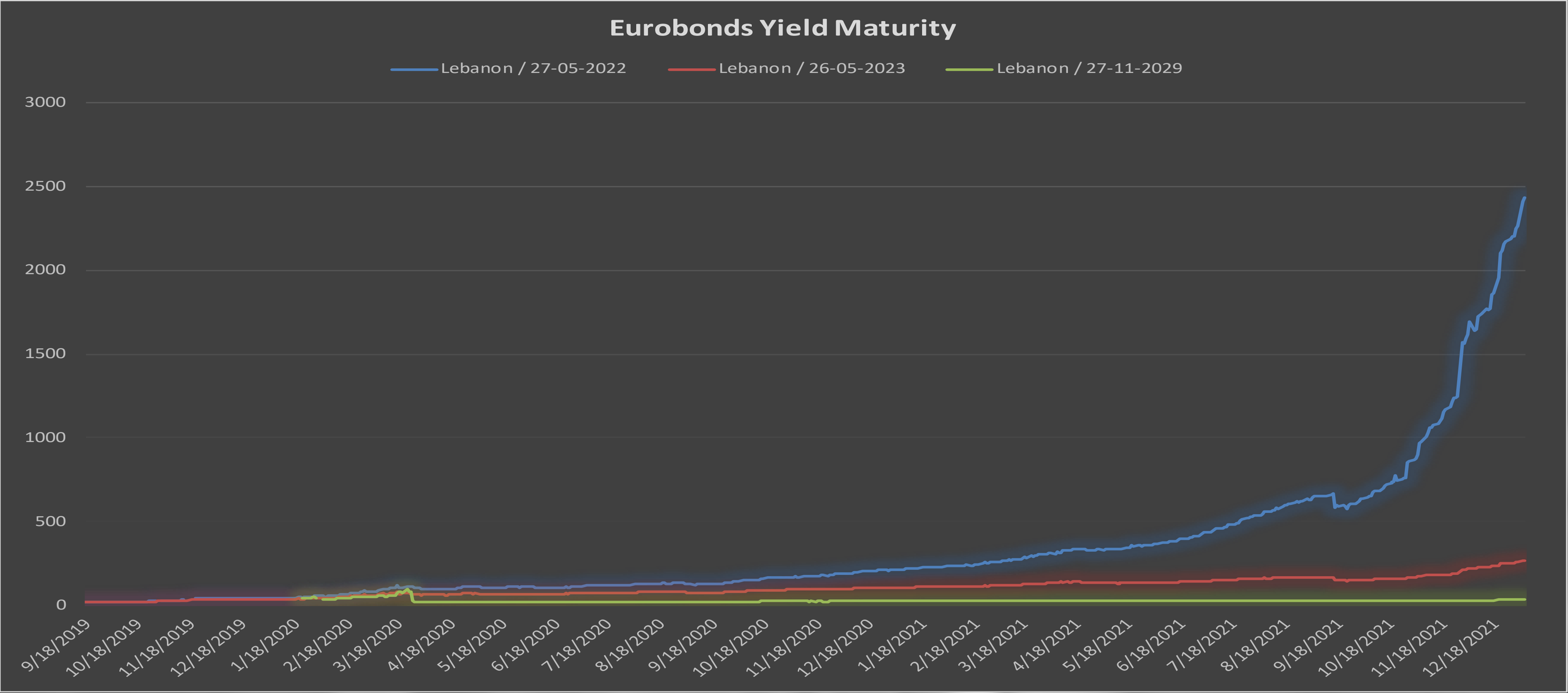


# Lebanon Eurobonds

Reuters Ticker	Maturity	28/12/2021		29/12/2021		3/1/2022		1/4/2022		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	10	2189.189	10	2204.082	10	2117.647	9.5	2432.251	-5.00%	14.86%	-5.00%	11.10%
LB055923779=	10/4/2022	10	702.766	10	707.746	10	678.794	9.5	771.927	-5.00%	13.72%	-5.00%	9.84%
LB085936719=	1/27/2023	10	382.033	9.875	387.066	10	374.176	9.5	408.128	-5.00%	9.07%	-5.00%	6.83%
LB141987968=	5/26/2023	10	252.96	10	253.692	10	249.358	9.5	266.713	-5.00%	6.96%	-5.00%	5.44%
LB096952406=	10/16/2023	10	128.94	10	129.137	10	127.965	9.5	134.043	-5.00%	4.75%	-5.00%	3.96%
LB139634756=	4/22/2024	10	99.668	9.875	100.45	10	99.08	9.5	103.24	-5.00%	4.20%	-5.00%	3.58%
LB131364784=	11/4/2024	10	96.242	9.5	99.074	9.773	96.959	9.5	99.764	-2.79%	2.89%	-5.00%	3.66%
LB047173744=	12/3/2024	9.76	89.076	9.755	89.193	9.791	88.466	10.113	88.101	3.29%	-0.41%	3.62%	-1.09%
LB119641756=	2/26/2025	10	79.152	10	79.227	10	78.78	9.5	81.777	-5.00%	3.80%	-5.00%	3.32%
LB079315591=	6/12/2025	10	52.837	10.375	51.924	10	52.669	9.5	54.403	-5.00%	3.29%	-5.00%	2.96%
LB224218826=	1/15/2026	10	49.213	10.25	48.655	10	49.068	9.5	50.648	-5.00%	3.22%	-5.00%	2.92%
LB070782065=	11/27/2026	10	42.961	10	42.984	10	42.851	9.5	44.177	-5.00%	3.09%	-5.00%	2.83%
LB165508548=	8/1/2027	10	40.631	10	40.651	10	40.532	9.5	41.768	-5.00%	3.05%	-5.00%	2.80%
LB158623005=	3/23/2027	10	36.637	10.25	36.226	10	36.556	9.5	37.641	-5.00%	2.97%	-5.00%	2.74%
LB085936689=	11/29/2027	10	33.64	10	33.653	10	33.572	9.5	34.549	-5.00%	2.91%	-5.00%	2.70%
LB131367597=	11/3/2028	10	31.33	10	31.342	10	31.271	9.5	32.166	-5.00%	2.86%	-5.00%	2.67%
LB172080332=	3/20/2028	9.457	31.102	10.15	30.113	10.006	30.249	10.153	30.175	1.47%	-0.24%	7.36%	-2.98%
LB141987976=	5/25/2029	10	26.315	9.875	26.476	10	26.265	9.5	26.999	-5.00%	2.79%	-5.00%	2.60%
LB208390864=	11/27/2029	10	24.687	10	24.694	10	24.65	9.5	25.323	-5.00%	2.73%	-5.00%	2.58%
LB119641985=	2/26/2030	9.558	24.31	9.54	24.338	10.231	23.532	10.223	23.622	-0.08%	0.38%	6.96%	-2.83%
LB139634772=	4/22/2031	10	21.286	10	21.291	10	21.259	9.5	21.824	-5.00%	2.66%	-5.00%	2.53%
LB172080553=	11/20/2031	10	19.486	10	19.491	10	19.463	9.5	19.974	-5.00%	2.63%	-5.00%	2.50%
LB182423823=	5/17/2033	10	17.698	10	17.702	10	17.679	9.5	18.137	-5.00%	2.59%	-5.00%	2.48%
LB158623048=	3/23/2032	10	17.347	10	17.35	10	17.329	9.5	17.776	-5.00%	2.58%	-5.00%	2.47%
LB182423807=	5/17/2034	10	15.701	10.125	15.616	10	15.686	9.5	16.086	-5.00%	2.55%	-5.00%	2.45%

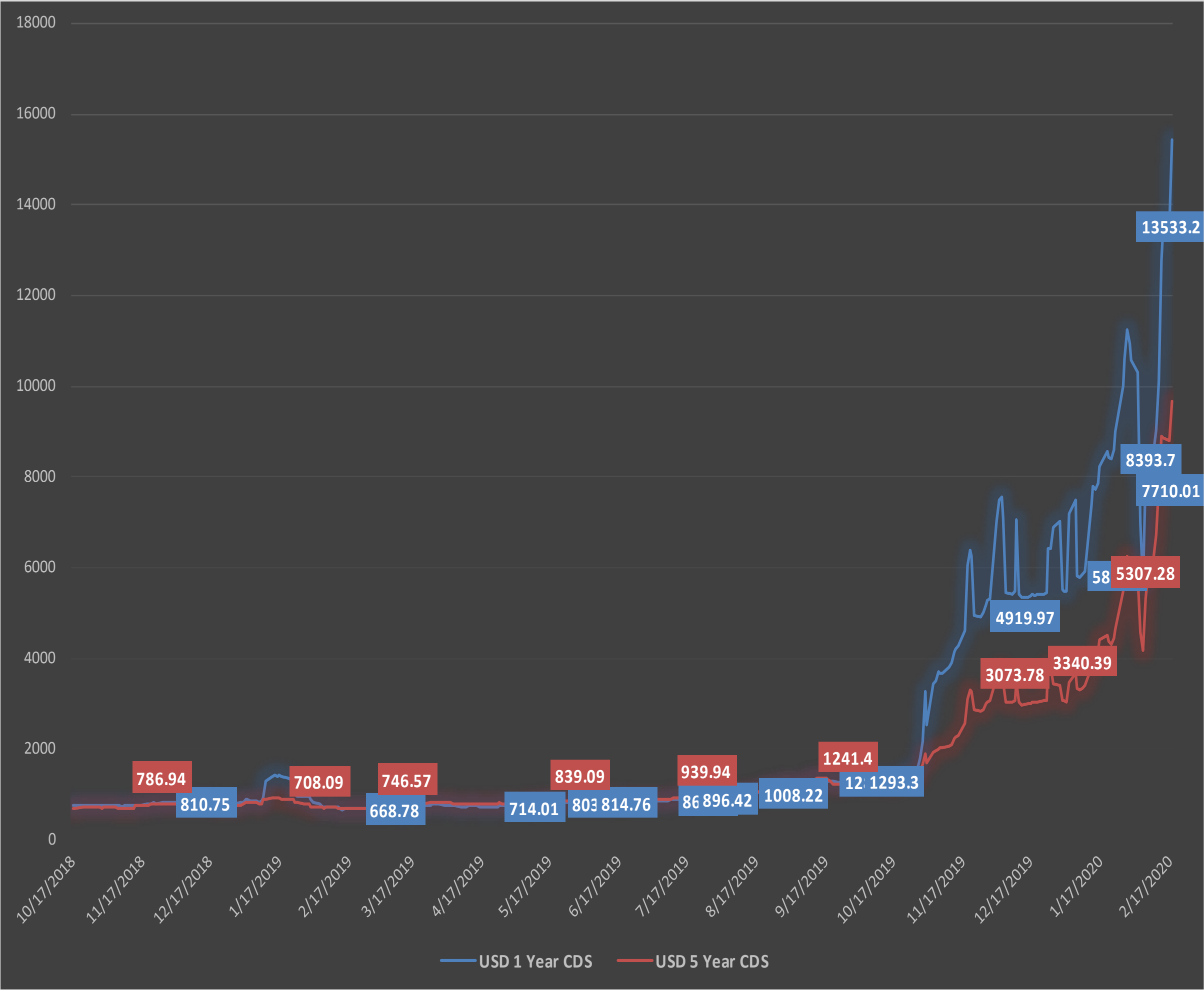


# Lebanon Eurobonds



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LB141987968=	5/26/2023	10	252.96	10	253.692	10	249.358	9.5	266.713	-5.00%	6.96%	-5.00%	5.44%
LB208390864=	11/27/2029	10	24.687	10	24.694	10	24.65	9.5	25.323	-5.00%	2.73%	-5.00%	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 14:07:26		End Date	4/10/2019					
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>1.1279</i>
<b>GBP=</b>	<i>1.3485</i>
<b>CHF=</b>	<i>0.9184</i>
<b>JPY=</b>	<i>116.16</i>
<b>AUD=</b>	<i>0.7194</i>
<b>CAD=</b>	<i>1.2752</i>
<b>XAU=</b>	<i>1802.52</i>
<b>XAG=</b>	<i>2276</i>





Thank you

[research@cma.gov.lb](mailto:research@cma.gov.lb)

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

[www.cma.gov.lb](http://www.cma.gov.lb)



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