

The Emergency Room

Charts

March 23rd

Anton Kreil

ITPM Managing Partner

Institute of Trading and Portfolio Management

www.itpm.com

Seminars, Online Education, Trader Mentoring

USGG10YR **0.8454** - .2950 0.8502 / 0.8454
At 3/20 Op 1.1122 Hi 1.1138 Lo 0.8390 Prev 1.1404 Vol 0

USGG10YR Index 95 Compare 96 Actions 97 Edit Candle Chart

03/22/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD **1Y** 5Y Max Daily Table Chart Content

Track Annotate News Zoom Reset



USGG2YR **0.3134** **-.1373** 0.3174 / 0.3134
At 3/20 Op 0.4358 Hi 0.4358 Lo 0.2874 Prev 0.4507 Vol 0

USGG2YR Index 95) Compare 96) Actions 97) Edit Candle Chart

03/22/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Track Annotate News Zoom





10's-2s

GDBR10 **-0.321** **-.128** **-0.321 / -0.331**
At 3/20 Op **-0.243** Hi **-0.242** Lo **-0.339** Prev **-0.193** Vol 0

GDBR10 Index 95) Compare 96) Actions 97) Edit **Candle Chart**

03/22/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD **1Y** 5Y Max Daily Table Chart Content



GDBR2 **-0.677** **-.003** **-0.677 / -0.710**
 At 3/20 Op -0.653 Hi -0.614 Lo -0.677 Prev -0.674 Vol 0

GDBR2 Index 95) Compare 96) Actions 97) Edit **Candle Chart**

03/22/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD **1Y** 5Y Max Daily Table Chart Content

Track Annotate News Zoom
 Reset



□ Last Price	-0.677
┆ High on 08/02/18	-0.488
○ Average	-0.644
┆ Low on 03/09/20	-1.033
■ SMAVG (50) on Close	-0.702
■ SMAVG (100) on Close	-0.664
■ SMAVG (200) on Close	-0.719

■	-0.677
■	-0.702
■	-0.719



Germany 10s-2s

GBTPGR10 **1.631** -.110 1.631 / 1.625
At 3/20 Op 1.605 Hi 1.662 Lo 1.494 Prev 1.741 Vol 0

GBTPGR10 Index 95 Compare 96 Actions 97 Edit Candle Chart

03/22/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD **1Y** 5Y Max Daily Table Chart Content

Track Annotate News Zoom



GBTPGR2 **0.541** -.185 0.541 / 0.489
At 3/20 Op 0.633 Hi 0.635 Lo 0.465 Prev 0.726 Vol 0

GBTPGR2 Index 95) Compare 96) Actions 97) Edit Candle Chart

03/22/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events
1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Last Price	0.541
High on 03/18/20	2.076
Average	0.081
Low on 09/12/19	-0.451
SMAVG (50) on Close	0.058
SMAVG (100) on Close	0.005
SMAVG (200) on Close	-0.024



CSI BBB 3.22 As Of 03/20/20
US Corp BBB/Baa - Treasury 10 Year Spread

CSI BBB Index 95) Compare 96) Actions 97) Edit Line Chart

03/20/2000 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table << Chart Content

Last Price 3.22
High on 03/27/09 5.91
Average 1.91
Low on 02/23/07 1.14




2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020

ITRX XOVER CDSI S32 5Y **647.745** **-26.981** 641.888 / 653.602
At 20 Mar Source CBBT

ITRX XOVER CDSI S32 5Y Corp

Page 1/2 Description: CDS Index

94) Notes 

95) Buy

96) Sell

97) Settings

Pages

- 1) Index Info
- 2) Roll Info

Index Information

The Markit iTraxx Europe Crossover index comprises 75 equally weighted credit default swaps on the most liquid sub-investment grade European corporate entities. The composition of each Markit iTraxx index is determined by a liquidity poll and certain criteria as determined by the index rules. The Markit iTraxx indices roll every six months in March and September.

Contract Information

Currency	EUR	Day Cnt	ACT/360
Tenor	5Y	Cpn Fr...	Q
Dsc Curv	EU Fixing	Swap Curve	
Region	Europe		
ISDA Definitions	Year	2014	
Cpn (bps)	500	Factor	1.0
Recovery	0.40	Version	1
Quote Ty...	Spread	Series	32
Start Date	09/20...	Start Cnst	75
Mty Date	12/20...		
Restruct	Modified-Modified	Res...	

Identifiers

Index	MARKIT ITRX EUR XOVER 12/24
Short Name	XOVER/ S32 Corp
Full Name	ITRX XOVER CDSI S32 5Y Corp
BBID	ITXEX532
RED Code	2I667KHC5

Quick Links

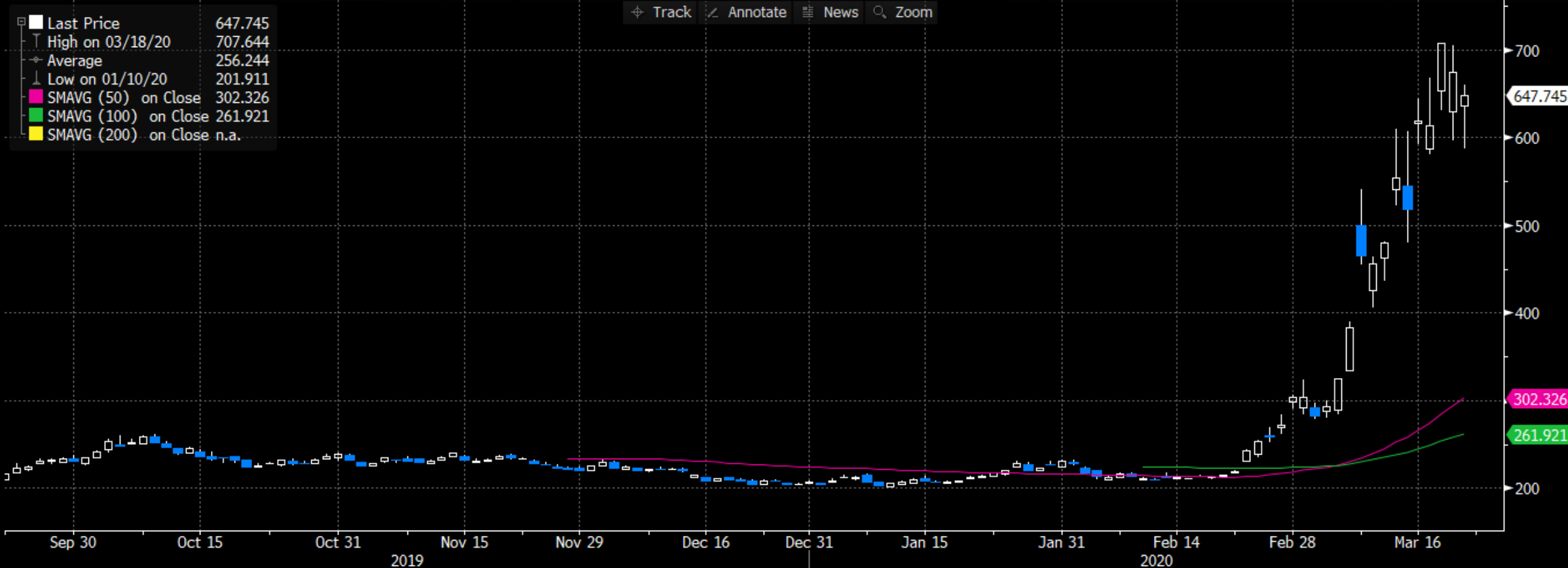
- 31) MEMC CDS Search
- 32) ALLQ Pricing
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- 34) CDSW CDS Val
- 35) CN Sec News
- 36) CDIA Analysis

- 66) Send Index

ITRX XOVER CDSI S32 5Y **647.745** -26.981 641.888 / 653.602
At 20 Mar Source CBBT

ITRX XOVER CDSI S 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 CBBT Last Px Local CCY Mov Avgs Key Events
1D 3D 1M 6M YTD 1Y 5Y Max Daily Table << Chart Content



93 <GO> to save current screen as default



97) Settings ▾

CDS Index Monitor

Markit Indices	Spread	Chg	Spread	Basis	Roll	Historical Data			Spread	3 Months	
						Low	Range	High	Avg	+/-	3M Chg
1) Americas											
10) CDX Investment Grade	154.30	+9.96		-36.7	5.8	44.0	◆ Avg ● Now	154.3	62.5	+91.8	+109.0
11) CDX High Yield	88.05*	-2.05		-1.0	-1.3	88.1	◆ Avg ● Now	109.9	106.4	-18.4	-21.5
12) MCDX	109.46	-0.02			-0.4	74.1	◆ Avg ● Now	109.5	78.4	+31.1	+30.5
2) EMEA											
20) iTraxx Europe	119.16	+0.17		-8.0	3.3	41.4	◆ Avg ● Now	139.7	58.1	+61.1	+75.5
21) iTraxx Crossover	681.73	+0.52		7.9	28.1	204.4	◆ Avg ● Now	712.3	284.8	+396.9	+475.8
22) iTraxx Sr Financial	137.83	+1.69		4.4	9.2	47.0	◆ Avg ● Now	167.4	68.1	+69.7	+84.9
23) iTraxx Sub Financial	297.01	+1.85		15.4	18.9	98.1	◆ Avg ● Now	359.9	144.1	+152.9	+183.8
24) iTraxx SOVX CEEMEA											
3) Asia											
30) iTraxx Japan	154.06	+1.01		35.7	22.6	42.9	◆ Avg ● Now	155.6	59.0	+95.1	+109.6
31) iTraxx Asia Ex Japan IG	153.98	+12.52		50.3	16.4	47.5	◆ Avg ● Now	154.0	67.3	+86.7	+93.7
32) iTraxx Australia	193.88	+13.88		82.3	25.4	47.4	◆ Avg ● Now	193.9	101.4	+92.4	+145.2
Emerging Markets											
40) CDX Emerging Market	86.34*	+0.17		-6.1	-0.1	85.5	◆ Avg ● Now	96.7	94.6	-8.3	-9.9

*These securities are price quoted.

TLT US \$ C **159.43** +11.15 Q158.95 / 159.05Q 1x1
 On 20 Mar d Vol 20,863,060 0 153.30P H 159.43Q L 152.11Q Val 3.259B

TLT US Equity 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



LQD US \$ C **106.74** +1.69 P106.74 / 106.75P 1615x19
 On 20 Mar d Vol 29,390,245 O 108.87P H 110.64T L 105.797D Val 3.175B

LQD US Equity 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events
 1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



HYG US \$ C 69.75 -1.60 P69.72 / 69.74P 947x243
 On 20 Mar d Vol 55,796,529 0 71.41P H 72.14Z L 69.41P Val 3.942B

HYG US Equity 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events
 1D 3D 1M 6M YTD 1Y 5Y Max Daily Table << Chart Content

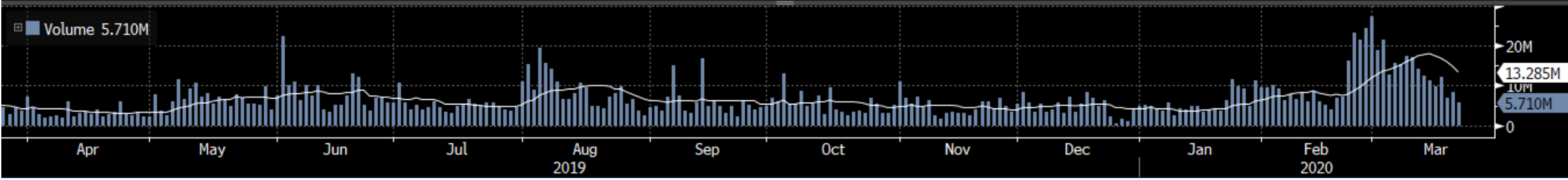
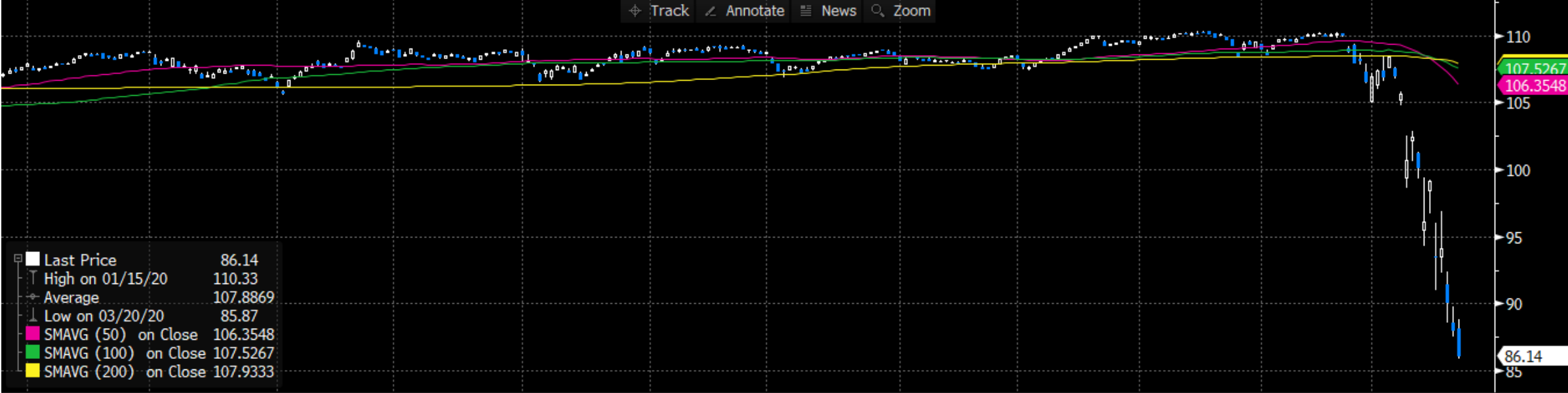


JNK US \$ C **86.14** -1.93 P86.11 / 86.14P 1x44
 On 20 Mar d Vol 5,710,116 0 88.13P H 88.84Z L 85.87Z Val 498.991M

JNK US Equity 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



IYR US \$ C **60.92** -2.79 P60.73 / 60.79P 500x550
 On 20 Mar d Vol 12,254,803 0 64.38P H 66.32T L 60.50C Val 778.836M

IYR US Equity 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events
 1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



VIX C 66.04 -5.96
On 20 Mar d 0 67.86 H 69.51 L 57.42 Prev 66.04

VIX Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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SPX Index

95) Compare

96) Actions

97) Edit

Candle Chart

03/23/2019

- 03/20/2020

Last Px

Local CCY

Mov Avgs

Key Events

1D

3D

1M

6M

YTD

1Y

5Y

Max

Daily

Table

Chart Content

Last Price 2304.92
High on 02/19/20 3393.52
Average 2874.07
Low on 03/18/20 2280.52

Track Annotate News Zoom
Reset



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INDU Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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RTY Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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SXXP Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Track Annotate News Zoom

Reset

Last Price 293.04

High on 02/19/20 433.90

Average 360.53

Low on 03/16/20 268.57



Volume 6.880B

6.880B 5.040B

0

2013 2014 2015 2016 2017 2018 2019 2020

UKX

C 5190.78 +39.17

On 20 Mar d O 5151.61 H 5419.30 L 5151.61 Prev 5190.78

UKX Index

95) Compare

96) Actions

97) Edit

Candle Chart

03/24/2019

03/23/2020

Last Px

Local CCY

Mov Avgs

Key Events

1D

3D

1M

6M

YTD

1Y

5Y

Max

Daily

Table

Chart Content

Track Annotate News Zoom

Reset



Enter all values and hit <GO>.

NKY Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/19/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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HSI Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/20/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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KOSPI Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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TWSE Index 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/22/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content



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WTI US Equity 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Track Annotate News Zoom

Reset

Last Price	1.58
High on 10/01/18	9.88
Average	4.0556
Low on 03/18/20	1.07



Volume 6.303M



Enter all values and hit <GO>.

NG1 COMB Comdty 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Track Annotate News Zoom

Reset

Legend: Last Price 1.604, High on 11/14/18 4.929, Average 2.769, Low on 03/18/20 1.555



Enter all values and hit <GO>.

XAG BGN Currency 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/22/2020 BGN Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Last Price	12.6173
High on 09/04/19	19.6497
Average	16.3527
Low on 03/18/20	11.6418



Enter all values and hit <GO>.

XPT BGN Currency 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/22/2020 BGN Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Track Annotate News Zoom Reset



HG1 s**219.05** 201.00 / 238.00 10x2
As of Close 20 Mard Vol 194 OpenInt 1429

HG1 COMB Comdty 95) Compare 96) Actions 97) Edit Candle Chart

03/23/2019 - 03/23/2020 Last Px Local CCY Mov Avgs Key Events

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Last Price 219.05
High on 12/28/17 332.20
Average 262.95
Low on 01/19/16 193.55



IOE1 s734.5

712.0 / 719.5

1x1

As of Close 20 Mard Vol 911

OpenInt 2448

IOE1 COMB Comdty

95) Compare

96) Actions

97) Edit

Candle Chart

03/23/2019 - 03/20/2020

Last Px

Local CCY

Mov Avgs

Key Events

1D

3D

1M

6M

YTD

1Y

5Y

Max

Daily

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■ Last Price	734.5
┆ High on 07/03/19	1010.0
○ Average	588.3
┆ Low on 12/15/15	302.5