

SOVEREIGN CDS SPREADS

SEPT 14, 2016

3

93 <GO> to save current screen as default

ALL | 97) Export | 98) Settings

Sovereign CDS Monitor

N	Name (10Y CDS)	Spread	Change	≠SD	Historical Range			1 Year			
					Low	Avg	Now	High	Avg	+/-	1Y Chg
101)	Americas										
102)	United States	39.06	+0.10	+0.0	33.3			60.7	42.3	-3.2	+4.1
103)	Brazil	357.43	+5.42	+0.1	330.2			588.1	456.7	-99.3	-89.8
104)	Colombia	252.59	+1.54	+0.1	238.9			392.8	297.1	-44.5	-27.6
105)	Mexico	229.52	+1.97	+0.1	189.2			299.3	232.3	-2.8	+24.6
106)	Peru	187.80	-0.56	+0.0	174.5			295.6	230.5	-42.7	-44.1
107)	Argentina	495.24	+4.13	+0.3	454.6			501.3	476.7	+18.5	
108)	Venezuela	3162.43	-24.97	+0.0	2774.6			10901.2	4527.5	-1365.1	-2247.5
109)	Chile	130.75	+2.55	+0.1	112.0			189.8	153.5	-22.7	-30.6
110)	Costa Rica	367.97	-0.24	+0.0	356.5			576.6	475.3	-107.3	-75.8
111)	Panama	202.93	-0.13	+0.0	181.1			290.6	228.6	-25.7	-20.8
112)	EMEA										
113)	United Kingdom	73.96	+2.25	+0.1	36.0			93.8	61.3	+12.7	+37.0
114)	France	65.20	-0.89	-0.2	60.0			100.5	71.5	-6.3	-8.8
115)	Germany	38.37	-0.48	-0.1	33.0			63.5	40.4	-2.0	+4.4
116)	Italy	200.75	+0.05	+0.0	143.2			261.5	184.4	+16.4	+29.8
117)	Spain	132.97	-0.48	+0.0	129.3			345.0	149.6	-16.6	-24.0
118)	Portugal	377.80	-1.47	+0.0	232.4			469.9	317.2	+60.6	+133.8
119)	Sweden	47.03	+0.64	+0.1	29.3			57.7	41.6	+5.5	+15.3
120)	Netherlands	47.53	-0.03	+0.0	37.0			68.7	47.7	-0.2	+5.5
121)	Switzerland	54.01	+0.05	+0.0	38.4			73.8	52.9	+1.1	+15.6
122)	Greece	37.50*	-0.29	-0.1	30.7			59.7	41.3	-3.8	-7.6
123)	South Africa	329.85	-2.98	-0.1	287.5			449.0	356.1	-26.3	+7.1

*Indicates upfront price. To convert to spread, choose "Show derived spreads" in Settings.

SN 268865 EDT GMT-4:00 H698-162-0 14-Sep-2016 09:55:32

Screen Printed

All 97) Export 98) Settings Sovereign CDS Monitor

N	Name (10Y CDS)	Spread	Change	#SD	Historical Range			1 Year			
					Low	Avg	Now	High	Avg	+/-	1Y Chg
124)	Russia	274.81	-1.64	+0.0	262.9			436.8	339.1	-64.3	-117.4
125)	Turkey	312.47	-1.11	-0.1	293.0			387.1	327.3	-14.8	-37.8
126)	Belgium	73.50	-0.92	-0.1	66.4			127.9	85.1	-11.6	-6.5
127)	Saudi Arabia	182.74	-4.49	-0.2	117.3			278.0	196.0	-13.3	+62.4
128)	Egypt	522.61	-1.07	+0.0	375.8			577.7	508.5	+14.1	+134.2
129)	Qatar	139.10	-0.99	+0.0	97.1			200.4	146.4	-7.3	+36.5
130)	Austria	54.62	+1.94	+0.5	48.0			80.2	56.8	-2.2	-2.4
131)	Bahrain	434.52	-0.35	+0.0	333.3			466.5	407.4	+27.1	+95.6
132)	Israel	109.53	-9.98	-1.5	109.3			143.4	122.2	-12.7	-1.3
133)	Dubai	213.16	-0.58	+0.0	205.4			391.6	270.1	-57.0	-43.8
134)	Bulgaria	181.91	-0.07	+0.0	181.9			240.6	213.8	-31.8	-46.3
135)	Czech	81.32	+0.03	+0.0	73.8			101.9	91.5	-10.2	-15.8
136)	Poland	107.74	+0.81	+0.1	106.0			162.8	129.6	-21.8	-8.4
137)	Abu Dhabi	107.12	-2.65	-0.1	97.8			190.5	130.4	-23.3	+6.3
138)	Romania	158.91	-0.05	+0.0	155.3			193.5	172.4	-13.5	-5.5
139)	Ireland	98.96	-0.70	-0.1	79.9			148.4	101.8	-2.8	+7.0
140)	Kazakhstan	253.69	+2.86	+0.1	242.5			395.1	320.5	-66.8	-98.0
141)	Slovenia	148.40	-0.47	-0.1	145.4			178.9	159.9	-11.5	-15.9
142)	Hungary	186.94	+1.41	+0.1	178.4			250.3	204.3	-17.4	-32.6
143)	Ukraine	13.82	-0.03	+0.0	9.5			36.3	15.5	-1.7	-20.7
144)	Lebanon	526.29	-7.11	-0.3	465.0			619.4	519.6	+6.7	+42.5
145)	Denmark	49.89	+0.19	+0.0	35.4			66.3	45.1	+4.8	+8.4
146)	Croatia	254.03	+1.16	+0.0	252.6			376.6	325.0	-70.9	-88.1

*Indicates upfront price. To convert to spread, choose "Show derived spreads" in Settings.

SN 268865 EDT GMT-4:00 H698-162-0 14-Sep-2016 09:55:33

Screen Printed

All 97) Export 98) Settings Sovereign CDS Monitor

N	Name (10Y CDS)	Spread	Change	#SD	Historical Range			1 Year			
					Low	Avg	Now	High	Avg	+/-	1Y Chg
147)	Nigeria	622.71	-0.59	+0.0	547.7			855.8	683.6	-60.9	+53.8
148)	Cyprus	310.55	-6.01	-0.2	281.1			402.5	322.9	-12.3	-69.5
149)	Morocco	207.82	-1.63	-0.1	202.8			307.7	242.6	-34.8	-25.9
150)	Iceland	130.23	+4.09	+0.2	113.2			206.2	156.2	-26.0	-44.8
151)	Estonia	85.78	-1.49	-0.6	82.2			100.4	87.2	-1.4	+2.7
152)	Finland	53.95	-0.83	-0.2	43.0			72.3	52.3	+1.6	+8.3
153)	Slovakia	88.97	+0.02	+0.0	88.5			113.5	97.6	-8.6	-6.9
154)	Norway	37.78	+0.62	+0.1	26.1			56.2	37.9	-0.1	+7.6
155)	Tunisia	517.05	-0.47	+0.0	360.4			652.0	486.1	+30.9	+154.2
156)	Latvia	96.89	+0.00	+0.0	96.3			144.8	127.6	-30.7	-33.7
157)	Lithuania	95.24	+0.01	+0.0	94.0			141.2	123.3	-28.1	-35.1
158)	Asia/Pacific										
159)	Japan	64.77	-1.70	-0.2	64.4			106.6	83.1	-18.3	-12.7
160)	Australia	46.14	+0.23	+0.0	44.2			93.8	70.5	-24.4	-32.8
161)	New Zealand	47.76	-1.20	-0.1	46.4			102.2	75.8	-28.0	-41.7
162)	South Korea	80.11	-4.49	-0.6	71.0			114.8	87.8	-7.7	-16.9
163)	Indonesia	224.96	-4.35	-0.1	213.1			372.8	291.3	-66.3	-100.9
164)	China	153.16	-4.35	-0.3	140.5			208.9	168.5	-15.4	-20.3
165)	Malaysia	188.67	-3.26	-0.1	179.3			317.9	232.3	-43.7	-65.4
166)	Thailand	140.74	-5.93	-0.2	131.9			244.4	190.2	-49.4	-79.6
167)	India	194.48	+0.26	+0.0	192.2			288.2	224.6	-30.1	-50.3
168)	Philippines	158.54	-1.51	-0.1	144.2			212.1	170.8	-12.3	-28.6
169)	Vietnam	255.59	-5.85	-0.2	227.9			392.4	323.3	-67.7	-87.9

*Indicates upfront price. To convert to spread, choose "Show derived spreads" in Settings.

Pakistan

505.36

SN 268865 EDT GMT-4:00 H698-162-0 14-Sep-2016 09:55:33