

Markit News: Biggest Credit Movers

Markit iTraxx and CDX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx Europe Series 16	182.68	12.57%	20.40	7.73	-25.28
Markit iTraxx Europe Crossover Series 16	739.71	12.24%	80.65	22.83	-134.58
Markit iTraxx Europe HiVol Series 16	260.75	12.90%	29.79	1.08	-48.42
Markit CDX.NA.IG.17	126.94	5.11%	6.17	-2.78	-20.52
Markit CDX.NA.HY.17	698.78	7.15%	46.61	-6.33	-164.92
Markit CDX.NA.IG.HVOL.17	215.90	4.30%	8.90	-11.35	-49.10
Markit CDX.EM.16	300.98	9.27%	25.53	-7.47	-87.95
Markit iTraxx Japan Series Number 16	173.36	8.57%	13.69	-17.71	-46.89
Markit iTraxx Asia ex-Japan IG Series Number 16	195.08	9.82%	17.44	-1.34	-83.00

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	309.50	8.62%	24.56	-1.46	-72.80
Markit iTraxx SovX Western Europe Series 6	333.24	9.67%	29.39	-1.30	-16.58
Markit iTraxx SovX Global Liquid Investment Grade Series 6	202.88	10.05%	18.53	3.14	-45.64
Markit iTraxx SovX G7 Series 6	162.55	13.26%	19.04	10.90	-11.44
Markit iTraxx SovX BRIC Series 6	171.04	10.70%	16.54	-5.57	-81.56
Markit iTraxx SovX Asia Pacific Series 6	157.50	9.00%	13.00	-4.90	-73.75

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	211.48	223.17	9.80%	0.70%
Markit iBoxx USD Overall	206.30	73.22	7.95%	0.55%
Markit iBoxx USD Liquid High Yield Index	184.12	617.79	4.21%	-1.08%
Markit iBoxx EUR Overall	172.49	130.63	2.89%	0.41%
Markit iBoxx EUR Sovereigns	171.18	116.47	2.36%	0.48%
Markit iBoxx GBP Overall	239.00	45.67	11.60%	1.37%
Markit iBoxx Asia	158.37		5.22%	-0.42%
Markit iBoxx Global Inflation-Linked Index All USD	230.09		10.85%	0.35%
Markit iBoxx Europe ABS Index EUR	95.75		-1.55%	-0.14%
Markit iBoxx Europe RMBS Index EUR	94.29		-2.20%	-0.15%
Markit iBoxx GEMX USD	121.02		-0.64%	-1.38%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-2	42.36	-3.18%	-1.39	0.71	0.65
Markit PRIMEX.FRM.1	102.59	-1.19%	-1.23	-0.43	-3.11
Markit CMBX.NA.AM.4	72.16	-3.16%	-2.36	0.67	5.84
Markit MBX.FN30.350.10	103.00	0.63%	0.64	0.80	-0.58
Markit IOS.FN30.400.09	13.94	-7.47%	-1.13	-0.92	-0.59

Sovereign Credit Improvement

No Sovereign Credit Improvers for the day

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GREECE	Hellenic Rep	8976	175.4%	5716		
ITALY	Rep Italy	515	16.3%	72	62	27
DENK	Kdom Denmark	110	16.1%	15	2	-42
SPAIN	Kdom Spain	390	14.8%	50	9	-3
DBR	Fed Rep Germany	96	14.1%	12	9	-20

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	45	17.6%	7	3	-8
ITALY	Rep Italy	515	16.3%	72	62	27
DBR	Fed Rep Germany	96	14.1%	12	9	-20
JAPAN	Japan	110	13.6%	13	-8	-45
FRTR	French Rep	193	10.3%	18	3	-6
UKIN	Utd Kdom Gt Britn & Nthn Irland	91	9.4%	8	7	-11

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TIN	Temple Inland Inc	53	-2.4%	-1	-10	-41
RDN	Radian Gp Inc	2717	-1.9%	-53	219	-319
COMWLT	Comwlth REIT	246	-1.4%	-3	-25	-100
WYELLC	WYETH LLC	18	-1.2%	0	0	-3
FCX-FMC	Freeport McMoRan Corp	26	-0.7%	0	-3	-4

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MANSE	MAN SE	123	-3.8%	-5	-14	-16
DFHH	DEBENHAMS Fin Hldgs Ltd	174	-0.9%	-2	-5	-7
SNSBNK	SNS Bk NV	323	-0.2%	-1	28	25
UNROSE	UNIBAIL RODAMCO SE	164	-0.2%	0	-9	-59
ALINDR	Alliander NV	75	0.0%		-1	4

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KAO	Kao Corp.	32	-15.3%	-6	-6	5
SOFTBK	Softbank Corp	318	-5.0%	-17	-88	9
NIKON	Nikon Corp	65	-5.0%	-3	-5	-7
OLYMPC	Olympus Corp	752	-4.6%	-36	70	679
SOTHI	Sotetsu Hldgs Inc	87	-4.5%	-4	-10	-22

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HOV-K	K Hovnanian Entpers Inc	5987	27.3%	1284	-1326	
HOV	Hovnanian Entpers Inc	5525	21.5%	977	-1360	
CCU	Clear Channel Comms Inc	2395	17.4%	355	109	
REALCO	Realogy Corp	1631	15.0%	213	88	-1130
FDC	1st Data Corp	1126	15.0%	147	10	-717

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OTE	Hellenic Telecom Org SA	1832	43.6%	556	409	-104
WINDAQ	Wind Acquisition Fin SA	1309	41.1%	381	258	-327
ISSAS-Global	ISS Glob A S	389	27.0%	83	112	-73
ISSNAS	ISS AS	653	23.4%	124	273	-279
ACAFP-CRLYON	Cr LYONNAIS	261	23.3%	49	21	-18

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SAMSNG-Electron	Samsung Electrs Co Ltd	124	16.7%	18	2	-78
CHITEL-CML	China Mobile Ltd	139	13.7%	17	3	-61
KOEXP	Korea Expwy Corp	158	12.8%	18	3	-75
MISCBH	MISC BHD	156	12.6%	17	7	-64
KTG	KT&G Co Ltd	153	11.9%	16	3	-78

† This also includes states, municipalities, supranational and other government, but non-sovereign, entities

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