

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 15	164.79	5.95%	9.26	-3.55	28.85
Markit iTraxx Europe Crossover Series 15	693.86	6.48%	42.23	-20.95	144.62
Markit iTraxx Europe HiVol Series 15	249.33	5.03%	11.94	-9.67	38.88
Markit CDX.NA.IG.16	121.01	3.06%	3.59	-5.20	18.01
Markit CDX.NA.HY.16	669.76	3.95%	25.45	-54.18	88.22
Markit CDX.NA.IG.HVOL.16	202.66	1.03%	2.07	-8.48	31.88
Markit CDX.EM.15	280.87	5.23%	13.97	-18.74	31.89
Markit iTraxx Japan Series Number 15	144.56	3.95%	5.49	-7.73	18.67
Markit iTraxx Asia ex-Japan IG Series Number 15	151.79	6.57%	9.36	-9.54	14.86

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	257.27	3.40%	8.47	-11.57	21.83
Markit iTraxx SovX Western Europe Series 5	309.84	3.79%	11.31	1.71	23.92
Markit iTraxx SovX Global Liquid Investment Grade Series 5	195.82	3.71%	7.01	-5.78	15.05
Markit iTraxx SovX G7 Series 5	137.09	3.58%	4.73	1.27	9.53
Markit iTraxx SovX BRIC Series 5	149.71	5.19%	7.38	-10.35	20.76
Markit iTraxx SovX Asia Pacific Series 5	140.63	3.94%	5.33	-13.00	8.96

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.30	227.43	7.63%	0.72%
Markit iBoxx USD Overall	205.03	72.37	7.29%	0.51%
Markit iBoxx USD Liquid High Yield Index	180.30	632.18	2.05%	-0.14%
Markit iBoxx EUR Overall	173.00	99.30	3.20%	0.20%
Markit iBoxx EUR Sovereigns	172.51	77.95	3.16%	0.14%
Markit iBoxx GBP Overall	229.85	59.58	7.32%	0.59%
Markit iBoxx Asia	161.52		7.31%	0.09%
Markit iBoxx Global Inflation-Linked Index All USD	231.63		11.59%	0.39%
Markit iBoxx Europe ABS Index EUR	96.90		-0.37%	0.04%
Markit iBoxx Europe RMBS Index EUR	95.24		-1.22%	0.12%
Markit iBoxx GEMX USD	128.91		5.83%	-0.37%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVAK	Slovak Rep	155	-0.9%	-1	-11	-4

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AUST	Rep Austria	129	7.4%	9	7	27
BRAZIL	Federative Rep Brazil	153	6.8%	10	-11	23
PANAMA	Rep Panama	147	6.6%	9	-12	28
FINL	Rep Finland	69	6.5%	4	-2	5
DENK	Kdom Denmark	107	6.5%	7	-3	17

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	171	5.5%	9	7	27
ITALY	Rep Italy	400	4.2%	16	20	14
DBR	Fed Rep Germany	78	2.7%	2	-7	4
USGB	Utd Sts Amer	52	2.2%	1	5	-5
JAPAN	Japan	105	1.8%	2	-7	11
UKIN	Utd Kdom Gt Britn & Nthn Irland	77	1.3%	1	-7	1

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOALC	Rio Tinto Alcan Inc	19	-11.1%	-2	-1	1
LIZ	Liz Claiborne Inc	770	-9.4%	-80	-145	-54
T	AT&T Corp.	38	-2.2%	-1	-2	1
KR	The Kroger Co.	102	-1.9%	-2	-12	4
BDK	Black & Decker Corp	50	-1.7%	-1	-4	1

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EDP	EDP Energias de Portugal SA	485	-2.6%	-13	-43	-15
SANUK	SANTANDER UK PLC	221	-2.5%	-6	-13	3
EMGLN	Man Gp plc	342	-1.7%	-6	1	25
JTI	JTI UK Fin PLC	37	-1.3%	0	-2	5
CCBP-NATIXI	Natixis	219	-1.0%	-2	-27	34

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORBK	Norinchukin Bk	92	-35.3%	-50	-30	-18
RENSEL	Renesas Electrs Corp	271	-7.3%	-21	-24	80
RESONA-Bank	Resona Bk Ltd	164	-5.4%	-9	-49	32
JXHLD	JX Hldgs Inc	56	-5.1%	-3	1	6
SUMIBK-Bank	Sumitomo Mitsui Bkg Corp	159	-5.0%	-8	-46	34

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MER	Merrill Lynch & Co Inc	368	11.3%	37	-15	148
C	Citigroup Inc	224	9.9%	20	-5	62
BACORP	Bk of America Corp	326	9.6%	29	-3	121
JPM	JPMorgan Chase & Co	125	8.9%	10	-5	14
HOV-K	K Hovnanian Entpers Inc	5975	8.4%	465	-1853	574

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FERRUZ	Edison S p A	208	12.6%	23	-7	45
DB	Deutsche Bk AG	178	10.6%	17	-15	44
ARMLL	ArcelorMittal	472	9.8%	42	-32	119
USPA	UniCredit SpA	365	9.8%	33	-3	0
LNX	Lanxess	228	9.2%	19	-36	78

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SUMICH	Sumitomo Chem Co Ltd	69	12.9%	8	7	13
KTG	KT&G Co Ltd	133	8.9%	11	-6	16
KOREAT	KT Corp	133	8.0%	10	-7	16
FUBON	Fubon Finl Hldg Co Ltd	97	7.8%	7	6	9
MISCBH	MISC BHD	122	7.7%	9	-8	18

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

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