

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	96.33	0.09%	0.09	-1.72	1.37
Markit iTraxx Europe Crossover Series 15	356.14	1.18%	4.14	-6.06	-2.61
Markit iTraxx Europe HiVol Series 15	134.28	-0.35%	-0.47	-2.47	0.98
Markit CDX.NA.IG.16	89.75	0.84%	0.75	-1.89	-3.00
Markit CDX.NA.HY.16	434.62	1.43%	6.14	0.46	2.01
Markit CDX.NA.IG.HVOL.16	147.92	0.12%	0.17	-0.33	-3.00
Markit CDX.EM.15	201.38	0.39%	0.79	-5.38	2.38
Markit iTraxx Japan Series Number 15					
Markit iTraxx Asia ex-Japan IG Series Number 15	106.54	2.24%	2.33	1.40	3.50

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	185.00	-0.27%	-0.50	-4.67	5.00
Markit iTraxx SovX Western Europe Series 5	183.10	-2.59%	-4.87	-10.97	25.42
Markit iTraxx SovX Global Liquid Investment Grade Series 5	131.16	-1.39%	-1.84	-6.62	3.67
Markit iTraxx SovX G7 Series 5	68.53	-2.90%	-2.05	-4.87	3.36
Markit iTraxx SovX BRIC Series 5	100.58	0.90%	0.90	-1.11	1.69
Markit iTraxx SovX Asia Pacific Series 5	113.00	1.80%	2.00	1.33	-0.21

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	199.18	151.01	3.41%	0.19%
Markit iBoxx USD Overall	194.81	54.70	1.94%	0.13%
Markit iBoxx USD Liquid High Yield Index	186.68	445.91	5.66%	0.04%
Markit iBoxx EUR Overall	167.08	65.29	-0.34%	-0.08%
Markit iBoxx EUR Sovereigns	165.98	50.48	-0.75%	-0.08%
Markit iBoxx GBP Overall	219.35	46.94	2.42%	0.11%
Markit iBoxx Asia	156.48		3.96%	-0.20%
Markit iBoxx Global Inflation-Linked Index All USD	224.91		8.35%	0.11%
Markit iBoxx GEMX USD	128.96		5.87%	-0.33%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SWED	Kdom Sweden	23	-11.0%	-3	-2	0
PERU	Rep Peru	142	-7.4%	-11	-34	-7
DBR	Fed Rep Germany	40	-6.5%	-3	-4	2
NETHRS	Kdom Neth	33	-6.3%	-2	-4	-1
DENK	Kdom Denmark	33	-4.8%	-2	-3	0

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
UKRAIN	Ukraine	424	2.8%	12	0	18
THAI	Kdom Thailand	116	2.3%	3	1	5
CHINA	Peoples Rep China	70	2.2%	2	0	2
INDON	Rep Indonesia	134	1.9%	2	-4	-4
CHILE	Rep of Chile	59	1.8%	1	1	0

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	78	-0.3%	0	-2	-12
USGB	Utd Sts Amer	42	-1.5%	-1	-2	5
FRTR	French Rep	72	-3.1%	-2	-5	9
ITALY	Rep Italy	141	-3.2%	-5	-12	11
UKIN	Utd Kdom Gt Britn & Nthn Irland	55	-3.9%	-2	-4	7
DBR	Fed Rep Germany	40	-6.5%	-3	-4	2

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AW-NorthAmerica	Allied Waste North Amer Inc	30	-4.4%	-1	-2	-3
POL	Polyone Corp	277	-3.5%	-10	-11	-14
COP	ConocoPhillips	42	-1.9%	-1	0	-1
SRE	Sempra Engy	76	-1.7%	-1	-2	-4
M-RHI	Macy s Retail Hldgs Inc	122	-1.6%	-2	-13	-21

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BYLAN	Bay Landbk Giroz	137	-9.2%	-14	-15	-3
NIECO	Nielsen Co	71	-8.1%	-6	-4	-4
ACAFCP-CRLYON	Cr LYONNAIS	127	-4.1%	-5	-5	16
USPA	UniCredit SpA	146	-4.1%	-6	-16	-5
ACAFCP	Cr Agricole SA	127	-3.9%	-5	-5	17

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ASACHE	Asahi Kasei Corp	40	-6.6%	-3	0	0
JVC	Victor Co of Japan Ltd	544	-4.6%	-26	4	-103
HYSAN	Hysan Dev Co Ltd	76	-3.1%	-2	3	12
EJRAIL	East Japan Rwy Co	44	-2.1%	-1		-3
WANHAI	Wan Hai Lines Ltd	178	-2.0%	-4	0	0

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GMT	G A T X Corp	171	11.1%	17	16	4
HOV-K	K Hovnanian Entpers Inc	1312	5.4%	67	69	63
UPS	Utd Parcel Svc Inc	38	4.5%	2	0	3
TXT	Textron Inc	145	3.4%	5	5	8
LUV	Southwest Airs Co	131	3.4%	4	0	-3

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MDPAC-SKF	Smurfit Kappa Fdg plc	214	15.6%	29	24	40
SECURI	Securitas AB	93	5.6%	5	6	10
ITV	ITV Plc	257	5.2%	13	9	34
RIOLN	Rio Tinto plc	91	4.9%	4	3	6
RHA	Rhodia	63	2.8%	2	2	-6

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CNOOC	CNOOC Ltd	67	3.9%	3	0	1
SWIRE	Swire Pac Ltd	89	3.9%	3	5	14
KOEXP	Korea Expwy Corp	99	3.5%	3	3	2
SAMSNG-Electron	Samsung Electrs Co Ltd	69	3.2%	2	0	2
SKM	SK Telecom Co Ltd	87	3.2%	3	-1	3

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

*Due to holiday, we have not published data for some indices.

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