

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	172.59	-6.96%	-12.91	0.59	-0.09
Markit iTraxx Europe Crossover Series 16	719.69	-5.62%	-42.88	9.44	-18.37
Markit iTraxx Europe HiVol Series 16	255.69	-4.81%	-12.91	7.86	-2.31
Markit CDX.NA.IG.17					
Markit CDX.NA.HY.17					
Markit CDX.NA.IG.HVOL.17					
Markit CDX.EM.16					
Markit iTraxx Japan Series Number 16	183.08	-2.43%	-4.56	10.22	-13.35
Markit iTraxx Asia ex-Japan IG Series Number 16	201.86	-5.04%	-10.72	16.11	-12.28

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	318.00	-1.68%	-5.42	20.82	11.83
Markit iTraxx SovX Western Europe Series 6	333.72	-2.99%	-10.28	10.52	-2.99
Markit iTraxx SovX Global Liquid Investment Grade Series 6	210.16	-1.29%	-2.75	14.85	8.81
Markit iTraxx SovX G7 Series 6	164.36	-3.87%	-6.62	8.82	9.59
Markit iTraxx SovX BRIC Series 6	176.66	-0.72%	-1.27	13.91	-3.99
Markit iTraxx SovX Asia Pacific Series 6	168.50	-2.09%	-3.60	10.50	-10.17

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Overall	205.79	70.40	7.69%	0.01%
Markit iBoxx EUR Overall	170.56	144.32	1.74%	0.08%
Markit iBoxx EUR Sovereigns	168.53	133.61	0.78%	0.36%
Markit iBoxx GBP Overall	237.86	44.70	11.07%	-0.68%
Markit iBoxx Asia	157.77		4.82%	0.17%
Markit iBoxx Global Inflation-Linked Index All USD	230.34		10.97%	0.62%
Markit iBoxx Europe ABS Index EUR	95.54		-1.77%	-0.14%
Markit iBoxx Europe RMBS Index EUR	94.09		-2.41%	-0.13%
Markit iBoxx GEMX USD	121.53		-0.23%	0.73%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.BBB.07-1	4.57	5.82%	0.25	0.37	-0.31
Markit PRIMEX.FRM.1	102.57	0.17%	0.18	-0.37	-0.12
Markit CMBX.NA.AA.5	39.98	0.95%	0.38	-0.23	1.98
Markit MBX.FN30.350.10	102.39	-0.21%	-0.22	-0.17	0.44
MarkitIOS.FN30.450.09	13.30	4.29%	0.55	-0.41	-0.66

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	525	-6.9%	-39	34	74
CHINA-HongKong	Hong Kong Spl Admin Region	93	-5.1%	-5	6	0
INDON	Rep Indonesia	211	-3.7%	-8	15	-10
NETHRS	Kdom Neth	98	-3.6%	-4	3	-2
SPAIN	Kdom Spain	418	-3.2%	-14	32	37

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVEN	Rep Slovenia	385	9.8%	34	91	104
ESTONI	Rep Estonia	153	3.0%	5	11	16
SLOVAK	Slovak Rep	245	0.9%	2	24	16
POLAND	Rep Poland	268	0.8%	2	27	17
BGARIA	Rep Bulgaria	362	0.7%	3	31	24

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	115	-1.7%	-2	4	-4
USGB	Utd Sts Amer	47	-1.8%	-1	2	-3
DBR	Fed Rep Germany	91	-2.0%	-2	5	-4
FRTR	French Rep	200	-2.2%	-5	23	16
UKIN	Utd Kdom Gt Britn & Nthn Irland	89	-2.4%	-2	2	-3
ITALY	Rep Italy	525	-6.9%	-39	34	74

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NBLGP	Noble Group Ltd	529	-4.8%	-26	170	99
ROSW-Inc	Roche Hldgs Inc	53	-2.3%	-1	0	-2
TIN	Temple Inland Inc	49	-1.9%	-1	-2	-27
T	AT&T Corp.	43	-1.5%	-1	1	2
GLW	Corning Inc	111	-1.3%	-1	0	2

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WINDAQ	Wind Acquisition Fin SA	1248	-10.1%	-140	12	-5
INGHL	INEOS GROUP Hldgs Ltd	1116	-9.3%	-114	6	-181
CIRINT	CIR SpA CIE Industriali Riunite	910	-7.9%	-78	152	2
BYIF	Bayer AG	106	-7.2%	-8	3	-2
BASFSE	BASF SE	102	-7.1%	-8	1	-10

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MITCHM	MITSUBISHI Chem Corp	67	-8.6%	-6	-7	-18
ODAKYU	Odakyu Elec Rwy Co Ltd	54	-4.5%	-3	-3	-11
ASAGLA	Asahi Glass Co Ltd	58	-4.5%	-3	-3	-4
KCRC	Kowloon Canton Rwy Corp	93	-4.4%	-4	5	-1
NANKAI	Nankai Elec Rwy Co Ltd	131	-4.4%	-6	-1	-14

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TCN	Telus Corp	55	1.6%	1	3	5
DOMC	Domtar Corp	208	1.5%	3	7	-8
ATTINC-ML	AT&T Mobility LLC	42	1.2%	1	0	18
CMCSA-CableLLC	Comcast Cable Comms LLC	30	1.1%	0	-1	0
VIAINC	Viacom	96	0.9%	1	4	-3

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RHA	Rhodia	67	3.9%	2	6	-2
TMKLT	Tomkins Ltd	78	2.3%	2	3	
ISSAS-Global	ISS Glob A S	324	1.0%	3	-41	-104
CTSGL	COLT Tech SERVICES GROUP Ltd	178	0.9%	2	6	-2
MILANO	Bca Pop di Milano Soc Coop a r l	508	0.7%	4	46	28

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OLYMPC	Olympus Corp	1187	16.8%	171	425	1128
MIT SOL	Mitsui OSK Lines Ltd	208	4.8%	10	26	41
SUMICH	Sumitomo Chem Co Ltd	71	4.0%	3	-5	-14
NIPSHG	Nippon Sheet Glass Co Ltd	200	3.4%	7	7	0
TAKASH	Takashimaya Co Ltd	92	2.3%	2		-12

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

* due to Veteran's day in US , we do not have levels for some indices.

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