

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	96.65	0.09%	0.09	-1.86	-5.44
Markit iTraxx Europe Crossover Series 15	353.57	-0.26%	-0.93	-6.60	-29.62
Markit iTraxx Europe HiVol Series 15	133.08	-0.11%	-0.14	-2.22	-7.44
Markit CDX.NA.IG.16	89.49	0.04%	0.04	0.16	-6.17
Markit CDX.NA.HY.16	436.35	0.83%	3.58	4.96	-16.83
Markit CDX.NA.IG.HVOL.16	149.38	0.17%	0.25	-0.92	-4.00
Markit CDX.EM.15	206.16	-0.10%	-0.21	-0.23	-0.87
Markit iTraxx Japan Series Number 15	122.25	0.56%	0.68		-9.41
Markit iTraxx Asia ex-Japan IG Series Number 15	107.71	1.45%	1.54	1.92	0.42

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	187.65	-0.19%	-0.35	-1.85	-9.98
Markit iTraxx SovX Western Europe Series 5	174.58	-1.99%	-3.54	-20.92	-14.27
Markit iTraxx SovX Global Liquid Investment Grade Series 5	131.12	-1.01%	-1.34	-4.76	-8.56
Markit iTraxx SovX G7 Series 5	67.43	-3.41%	-2.38	-7.54	-8.73
Markit iTraxx SovX BRIC Series 5	102.28	-0.14%	-0.14	-0.65	-5.01
Markit iTraxx SovX Asia Pacific Series 5	115.58	1.64%	1.87	1.70	0.25

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	200.14	155.28	3.91%	0.21%
Markit iBoxx USD Overall	195.84	55.03	2.48%	0.17%
Markit iBoxx USD Liquid High Yield Index	187.37	452.58	6.05%	0.05%
Markit iBoxx EUR Overall	168.48	68.09	0.50%	-0.06%
Markit iBoxx EUR Sovereigns	167.36	54.22	0.08%	-0.04%
Markit iBoxx GBP Overall	218.90	50.02	2.21%	-0.09%
Markit iBoxx Asia	155.57		3.36%	-0.31%
Markit iBoxx Global Inflation-Linked Index All USD	220.52		6.24%	0.16%
Markit iBoxx GEMX USD	126.29		3.68%	-0.05%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BELG	Kdom Belgium	128	-6.6%	-9	-22	-16
CHINA-HongKong	Hong Kong Spl Admin Region	43	-5.5%	-2	-1	1
ITALY	Rep Italy	139	-4.3%	-6	-24	-19
DBR	Fed Rep Germany	36	-4.2%	-2	-6	-11
IRELND	Rep Irland	605	-4.1%	-26	-78	4

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
VIETNM	Socialist Rep Vietnam	311	3.2%	10	14	10
MALAYS	Malaysia	77	2.1%	2	2	0
CHINA	Peoples Rep China	72	1.9%	1	2	-2
INDON	Rep Indonesia	137	1.6%	2	2	-7
THAI	Kdom Thailand	119	1.1%	1	3	3

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	82	0.1%	0	1	-3
USGB	Utd Sts Amer	41	-1.2%	0	-2	-7
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	55	-2.1%	-1	-5	-3
FRTR	French Rep	69	-2.7%	-2	-9	-10
DBR	Fed Rep Germany	36	-4.2%	-2	-6	-11
ITALY	Rep Italy	139	-4.3%	-6	-24	-19

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KR	The Kroger Co.	78	-5.4%	-4	-5	-8
GPCLLC	GA PACIFIC LLC	131	-3.9%	-5	-10	-12
HNZ	H J Heinz Co	48	-3.2%	-2	-3	-9
SWY	Safeway Inc	100	-3.1%	-3	-9	-21
XRX	Xerox Corp	129	-2.7%	-4	-3	-4

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DIXON	Dixons Retail plc	859	-7.3%	-68	-47	-143
ISSAS-Global	ISS Glob A S	181	-4.7%	-9	11	40
ATSPA	ATLANTIA SPA	98	-3.3%	-3	-3	-8
DIAG	Diageo PLC	78	-3.0%	-2	-4	-6
PAUTO	Porsche Automobil Hldg SE	81	-2.9%	-2	-1	-11

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RESONA-Bank	Resona Bk Ltd	101	-3.9%	-4	-1	-10
NANKAI	Nankai Elec Rwy Co Ltd	109	-3.7%	-4	-5	-10
HITACH	Hitachi Ltd	79	-3.4%	-3	-9	-15
OJI	Oji Paper Co Ltd	68	-3.2%	-2	-7	-11
YASUFI	Sompo Japan Ins Inc	81	-3.1%	-3	-5	-12

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PRM	Primedia Inc	282	21.7%	50	49	49
HOV-K	K Hovnanian Entpers Inc	1617	4.3%	67	271	297
PHMG	PulteGroup Inc	331	4.2%	13	28	-2
PMI	PMI Gp Inc	1219	3.7%	44	143	195
HOV	Hovnanian Entpers Inc	1611	3.6%	57	291	282

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BPLN	BP P.L.C.	88	4.5%	4	5	5
IPRLN	Intl Pwr PLC	78	3.6%	3	4	1
STAN-Bank	Std Chartered Bk	89	3.4%	3	0	-4
ASSAAB	ASSA ABLOY AB	52	3.3%	2	1	-1
UBS	UBS AG	88	2.5%	2	0	-7

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	359	5.7%	19	137	6
STSP	Singapore Telecom Ltd	47	5.3%	2	1	2
ASACHE	Asahi Kasei Corp	45	5.3%	2	1	5
HYSAN	Hysan Dev Co Ltd	79	3.3%	3	3	7
POHANG	POSCO	95	3.0%	3	3	1

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

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