

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	205.38	-0.51%	-1.06	17.77	55.07
Markit iTraxx Europe Crossover Series 16	834.25	-0.58%	-4.89	76.25	214.12
Markit iTraxx Europe HiVol Series 16	316.00	0.66%	2.08	30.90	98.91
Markit CDX.NA.IG.17	146.04	0.08%	0.12	10.22	32.00
Markit CDX.NA.HY.17	824.84	0.33%	2.71	65.49	210.56
Markit CDX.NA.IG.HVOL.17	259.68	-3.02%	-8.09	12.20	58.80
Markit CDX.EM.16	347.47	-0.05%	-0.19	21.07	85.60
Markit iTraxx Japan Series Number 16	210.79	1.59%	3.29	15.86	48.22
Markit iTraxx Asia ex-Japan IG Series Number 16	237.08	1.83%	4.25	23.51	67.16

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	386.44	2.64%	9.94	47.56	113.81
Markit iTraxx SovX Western Europe Series 6	385.03	1.29%	4.89	33.30	95.65
Markit iTraxx SovX Global Liquid Investment Grade Series 6	250.05	2.24%	5.48	24.92	74.87
Markit iTraxx SovX G7 Series 6	187.48	1.20%	2.22	16.90	55.00
Markit iTraxx SovX BRIC Series 6	218.49	1.42%	3.06	25.24	71.01
Markit iTraxx SovX Asia Pacific Series 6	198.67	0.76%	1.50	21.42	59.17

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	206.07	255.17	6.99%	0.02%
Markit iBoxx USD Overall	205.82	74.98	7.70%	-0.27%
Markit iBoxx USD Liquid High Yield Index	178.55	656.91	1.06%	0.19%
Markit iBoxx EUR Overall	166.13	172.37	-0.90%	-0.29%
Markit iBoxx EUR Sovereigns	163.61	160.62	-2.16%	-0.32%
Markit iBoxx GBP Overall	237.75	55.57	11.02%	-0.89%
Markit iBoxx Asia	155.80		3.51%	-0.25%
Markit iBoxx Global Inflation-Linked Index All USD	224.28		8.05%	-0.57%
Markit iBoxx GEMX USD	115.75		-4.97%	-0.81%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.PENAAA.07-2	31.69	-1.13%	-0.36	-2.52	-4.00
Markit PRIMEX.ARM.2	84.84	0.31%	0.27	-0.58	-2.24
Markit CMBX.NA.A.5	26.39	-1.64%	-0.44	-1.89	-5.02
Markit MBX.FN30.350.10	102.39	-0.33%	-0.34	-0.02	0.66
Markit IOS.FN30.450.09	13.58	4.45%	0.58	0.17	-1.47

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CHINA-HongKong	Hong Kong Spl Admin Region	102	-2.8%	-3	7	23
EGYPT	Arab Rep Egypt	549	-1.0%	-5	83	136
THAI	Kdom Thailand	214	-0.5%	-1	10	50
VENZ	Rep Venezuela	1056	-0.1%	-1	15	89
CHILE	Rep of Chile	152	0.0%	0	14	52

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
REPHUN	Rep Hungary	645	7.9%	47	64	148
CZECH	Czech Rep	202	7.6%	14	24	93
DBR	Fed Rep Germany	116	6.2%	7	22	40
KAZAKS	Rep Kazakhstan	318	6.0%	18	43	98
NORWAY	Kdom Norway	52	5.3%	3	8	15

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	59	7.3%	4	11	19
DBR	Fed Rep Germany	116	6.2%	7	22	40
JAPAN	Japan	133	4.4%	6	16	36
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	104	2.0%	2	13	30
FRTR	French Rep	250	0.9%	2	28	93
ITALY	Rep Italy	555	0.3%	2	25	153

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ATTINC-ML	AT&T Mobility LLC	41	-3.7%	-2	-2	3
MBI	MBIA Inc.	1205	-2.6%	-32	55	137
KO	Coca Cola Co	46	-2.2%	-1	0	4
TXT-FinCorp	Textron Finl Corp	105	-2.1%	-2	1	-9
CESENT	Caesars Entmt Corp	3722	-1.9%	-71	751	2021

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
IPRLN	Intl Pwr PLC	169	-2.0%	-3	-4	20
ARMLL	ArcelorMittal	640	-1.9%	-12	74	216
ADO	Adecco S A	233	-1.2%	-3	14	30
PLTMPL	Portugal Telecom SGPS S A	819	-1.1%	-9	12	182
TKA	Telekom Austria AG	189	-1.1%	-2	10	34

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ASACHE	Asahi Kasei Corp	50	-5.5%	-3	0	-2
TEIJIN	Teijin Ltd	69	-4.3%	-3	-2	-1
NIPEXP	Nippon Express Co Ltd	57	-3.9%	-2	1	0
TAKASH	Takashimaya Co Ltd	88	-2.0%	-2	-2	-4
AJINOM	Ajinomoto Co Inc	40	-1.9%	-1		-2

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DE-JohnDeCap	John Deere Cap Corp	103	3.6%	4	4	8
XEL	Xcel Engy Inc	75	3.3%	2	5	7
RAI	Reynolds Amern Inc	202	3.3%	6	6	24
APA	Apache Corp	92	3.2%	3	15	17
TW-TimeWarnEnt	Time Warner Entmt Co LP	92	2.7%	2	8	15

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BACRED	Mediobanca SpA	561	15.4%	75	101	225
LBW	Landbk Baden Wuertbg	358	14.4%	45	88	134
BYLAN	Bay Landbk Giroz	348	13.3%	41	87	118
CMZB	Commerzbank AG	364	12.0%	39	110	165
AMROBK	ABN AMRO Bk NV	329	10.8%	32	50	137

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CASIO	CASIO COMPUTER CO LTD	86	30.7%	20	23	20
SUMI	Sumitomo Corp	127	11.4%	13	23	15
NIPSHG	Nippon Sheet Glass Co Ltd	214	7.4%	15	14	28
MITCO	Mitsubishi Corp	97	6.6%	6	10	12
MITSCO	Mitsui & Co Ltd	98	5.6%	5	9	7

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

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