

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	197.96	-4.81%	-10.00	4.73	
Markit iTraxx Europe Crossover Series 16	843.00	-3.58%	-31.29	36.62	
Markit iTraxx Europe HiVol Series 16	300.29	-2.87%	-8.88	26.78	
Markit CDX.NA.IG.17	145.06	-1.63%	-2.40	3.87	
Markit CDX.NA.HY.17	834.11	-3.43%	-29.59	27.63	
Markit CDX.NA.IG.HVOL.17	264.75	-0.09%	-0.25	19.75	
Markit CDX.EM.16	363.96	-6.42%	-24.97	13.38	
Markit iTraxx Japan Series Number 16	231.67	5.19%	11.42	27.24	
Markit iTraxx Asia ex-Japan IG Series Number 16	271.00	-2.55%	-7.08	42.75	

Markit iTraxx SovX*

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	354.60	-7.25%	-27.70	14.77	
Markit iTraxx SovX Western Europe Series 6	339.73	-2.88%	-10.09	5.90	
Markit iTraxx SovX Global Liquid Investment Grade Series 6	237.16	-4.57%	-11.36	15.88	
Markit iTraxx SovX G7 Series 6	167.11	-3.95%	-6.88	7.23	
Markit iTraxx SovX BRIC Series 6	237.20	-6.10%	-15.40	18.45	
Markit iTraxx SovX Asia Pacific Series 6	231.50	0.11%	0.25	27.25	

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	204.58	255.55	6.21%	-0.35%
Markit iBoxx USD Overall	204.97	77.60	7.26%	-0.30%
Markit iBoxx USD Liquid High Yield Index	169.42	717.24	-4.11%	0.31%
Markit iBoxx EUR Overall	172.91	114.61	3.14%	-0.38%
Markit iBoxx EUR Sovereigns	173.51	89.17	3.76%	-0.43%
Markit iBoxx GBP Overall	234.27	59.59	9.39%	-0.66%
Markit iBoxx Asia	154.70		2.78%	0.07%
Markit iBoxx Global Inflation-Linked Index All USD	224.99		8.39%	-0.33%
Markit iBoxx Europe ABS Index EUR	96.19		-1.11%	-0.45%
Markit iBoxx Europe RMBS Index EUR	94.75		-1.73%	-0.43%
Markit iBoxx GEMX USD	118.27		-2.90%	0.88%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-2	32.75	-1.07%	-0.35	-1.35	-1.84
Markit PRIMEX.ARM.2	101.44	-0.31%	-0.31	-1.15	-1.96
Markit CMBX.NA.AJ.4	52.59	1.98%	1.02	-1.34	-5.70
Markit MBX.FN30.350.10	103.16	-0.41%	-0.42	0.05	0.41
Markit IOS.FN30.500.09	14.89	5.42%	0.77	0.08	-0.81

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NETHRS	Kdom Neth	106	-11.4%	-14	4	21
SOAF	Rep South Africa	208	-9.5%	-22	7	48
ISRAEL	St Israel	189	-9.3%	-19	-6	18
PERU	Rep Peru	200	-8.2%	-18	9	44
MEX	Utd Mexican Sts	196	-8.0%	-17	6	46

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	160	3.4%	5	18	51
VIETNM	Socialist Rep Vietnam	540	1.5%	8	70	141
CHINA-HongKong	Hong Kong Spl Admin Region	128	0.3%	0	19	47
UKRAIN	Ukraine	961	0.3%	3	147	403
MOROCC	Kdom Morocco	292	0.0%	0	22	84

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	160	3.4%	5	18	51
ITALY	Rep Italy	468	-4.0%	-20	8	38
DBR	Fed Rep Germany	109	-5.5%	-6	7	31
USGB	Utd Sts Amer	50	-6.8%	-4	-4	-1
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	95	-7.0%	-7	6	19
FRTR	French Rep	183	-7.8%	-16	3	10

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MBI-InsCorp	MBIA Ins Corp	3826	-20.6%	-992	300	817
DYNHLD	Dynegy Hldgs LLC	2027	-14.2%	-336	179	-82
CHK	Chesapeake Engy Corp	393	-11.4%	-51	18	36
RDN	Radian Gp Inc	2711	-10.7%	-324	409	873
NALCO	NALCO Co	105	-10.6%	-12	-8	-30

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CSGAG	Credit Suisse Gp Ltd	174	-10.6%	-21	2	-17
KDSM	Koninklijke DSM NV	111	-8.9%	-11	7	10
MUNRE	Munich Re	92	-8.8%	-9	5	2
ALZSE	Allianz SE	142	-8.5%	-13	14	34
AUCHAN	GROUPE AUCHAN	110	-8.5%	-10	11	9

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KDICB	Korea Dep Ins Corp	222	-4.0%	-9	35	91
GLFSP	GLOBALFOUNDRIES SINGAPORE PTE LTD	271	-3.2%	-9	49	79
MTRC	MTR Corp Ltd	119	-2.6%	-3	16	36
CHUGEP	Chugoku Elec Pwr Co Inc	206	-2.5%	-5	49	86
PETROL	Petroliam Nasional BHD Petronas	204	-2.5%	-5	30	85

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SECAP	Spectra Energy Cap LLC	127	9.5%	11	20	37
SPRFINCO	Springleaf Fin Corp	1514	9.1%	126	297	721
LMT	Lockheed Martin Corp	88	7.3%	6	23	26
CAT	Caterpillar Inc	137	5.6%	7	34	45
NEM-USALtd	Newmont USA Ltd	131	5.3%	7	15	33

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
F-FCEBank	FCE Bk PLC	482	2.4%	11	48	26
MANSE	MAN SE	142	2.2%	3	4	10
WOLKLU	Wolters Kluwer NV	117	2.1%	2	11	5
TMKLT	Tomkins Ltd	76	1.9%	1	-24	-103
ARMLL-Fin	ArcelorMittal Fin	195	1.9%	4	31	65

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MARUB	Marubeni Corp	463	48.8%	152	235	307
CITOH	ITOCHU Corp	349	33.3%	87	174	236
KAWHI	Kawasaki Heavy Inds Ltd	270	29.1%	61	83	138
NIPYU	Nippon Yusen Kabushiki Kaisha	223	22.1%	40	50	119
MITSRE	Mitsui Fudosan Co Ltd	150	21.7%	27	32	61

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

* Due to roll over the data for weekly (bps) and monthly (bps) changes is not available.

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