

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	179.50	0.72%	1.28	-28.46	
Markit iTraxx Europe Crossover Series 16	771.42	0.22%	1.73	-102.87	
Markit iTraxx Europe HiVol Series 16	278.14	0.10%	0.28	-31.03	
Markit CDX.NA.IG.17	134.62	-3.35%	-4.67	-12.84	
Markit CDX.NA.HY.17	767.41	-4.61%	-37.05	-96.29	
Markit CDX.NA.IG.HVOL.17	236.25	-4.04%	-9.95	-28.75	
Markit CDX.EM.16	332.25	-3.86%	-13.33	-56.68	
Markit iTraxx Japan Series Number 16	195.42	-7.63%	-16.15	-24.83	
Markit iTraxx Asia ex-Japan IG Series Number 16	215.14	-4.83%	-10.93	-62.94	

Markit iTraxx SovX*

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	320.91	-0.77%	-2.50	-61.39	
Markit iTraxx SovX Western Europe Series 6	324.91	0.77%	2.48	-24.91	
Markit iTraxx SovX Global Liquid Investment Grade Series 6	209.21	-2.77%	-5.95	-39.32	
Markit iTraxx SovX G7 Series 6	145.50	-3.66%	-5.52	-28.49	
Markit iTraxx SovX BRIC Series 6	200.33	-2.46%	-5.06	-52.27	
Markit iTraxx SovX Asia Pacific Series 6	0.00	0.00%	0.00	0.00	

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	203.40	245.73	5.60%	-0.01%
Markit iBoxx USD Overall	203.29	76.97	6.38%	-0.25%
Markit iBoxx USD Liquid High Yield Index	174.26	664.23	-1.37%	0.83%
Markit iBoxx EUR Overall	171.96	117.52	2.57%	-0.06%
Markit iBoxx EUR Sovereigns	172.08	94.43	2.90%	-0.21%
Markit iBoxx GBP Overall	231.97	55.73	8.32%	-0.17%
Markit iBoxx Asia	156.46		3.95%	0.34%
Markit iBoxx Global Inflation-Linked Index All USD	225.14		8.47%	-0.66%
Markit iBoxx Europe ABS Index EUR	95.95		-1.35%	0.11%
Markit iBoxx Europe RMBS Index EUR	94.52		-1.97%	0.14%
Markit iBoxx GEMX USD	121.10		-0.58%	-0.12%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AA.06-1	33.93	-3.58%	-1.26	-2.07	-6.20
Markit PRIMEX.ARM.2	89.04	-1.31%	-1.18	-3.12	-4.65
Markit CMBX.NA.AM.3	72.71	1.48%	1.06	1.94	-3.08
Markit MBX.FN30.600.08	109.55	0.23%	0.25	-0.06	-0.80
Markit IOS.FN30.500.09	16.38	3.97%	0.63	2.25	-0.22

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	109	-13.6%	-17	-45	-14
CHINA-HongKong	Hong Kong Spl Admin Region	97	-7.7%	-8	-30	10
SLOVAK	Slovak Rep	233	-7.1%	-18	-41	72
ARGENT	Argentine Rep	1067	-5.8%	-65	-105	203
MEX	Utd Mexican Sts	169	-5.4%	-10	-44	1

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
UKRAIN	Ukraine	976	4.5%	42	17	367
AUST	Rep Austria	165	3.0%	5	-23	14
DENK	Kdom Denmark	127	2.3%	3	-25	-3
EGYPT	Arab Rep Egypt	466	2.3%	11	-16	43
BELG	Kdom Belgium	292	1.3%	4	-15	2

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	48	3.8%	2	-5	-3
ITALY	Rep Italy	422	-1.2%	-5	-65	-80
FRTR	French Rep	169	-1.3%	-2	-29	-24
DBR	Fed Rep Germany	91	-3.5%	-3	-24	5
UKIN	Utd Kdom Gt Britn & Nthn Irland	87	-4.5%	-4	-15	1
JAPAN	Japan	109	-13.6%	-17	-45	-14

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GR	Goodrich Corp	33	-14.8%	-6	-11	-43
GS	Goldman Sachs Gp Inc	321	-10.1%	-36	-96	69
GE-CapCorp	Gen Elec Cap Corp	273	-9.8%	-30	-69	3
C	Citigroup Inc	262	-8.8%	-25	-93	18
TRV	Travelers Cos Inc	133	-8.5%	-12	-36	-5

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
F-FCEBank	FCE Bk PLC	369	-9.5%	-39	-102	-148
BYIF	Bayer AG	116	-9.4%	-12	-40	-9
BAALD-AIR	BAA Arpts Ltd	215	-7.6%	-18	-60	-7
BASFSE	BASF SE	121	-7.5%	-10	-39	-17
WINDAQ	Wind Acquisition Fin SA	1298	-6.6%	-92	-338	237

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CITOH	ITOCHU Corp	274	-14.7%	-47	12	154
NIPSTL	Nippon Stl Corp	103	-11.9%	-14	-34	-6
SUMIML	Sumitomo Metal Inds Ltd	105	-10.3%	-12	-33	-5
NIPEXP	Nippon Express Co Ltd	55	-10.2%	-6	2	-3
JFEHLD	JFE Hldgs Inc	104	-9.9%	-11	-34	-6

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FON-CapCorp	Sprint Cap Corp	998	7.9%	73	42	454
S	Sprint Nextel Corp	989	7.6%	70	40	446
S-NXTL	Nextel Comms Inc	300	5.0%	14	34	84
T	AT&T Corp.	41	3.1%	1	-3	0
GENRTA	GenOn North America LLC	153	1.1%	2	-19	5

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RABOBK	Rabobank Nederland	117	4.9%	5	-5	8
NIECO	Nielsen Co	98	2.5%	2	-1	-10
DAMLR	Daimler AG	183	2.4%	4	-30	7
CSGAG	Credit Suisse Gp Ltd	155	2.2%	3	-39	-52
VLVY	AB Volvo	271	2.1%	6	-28	15

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	1351	12.2%	147	196	599
HKLAND-Co	Hongkong Ld Co Ltd	223	7.2%	15	-32	59
SWIRE	Swire Pac Ltd	217	5.1%	11	-32	54
CANNY	Canon Inc.	61	4.7%	3	-2	6
CNOOC	CNOOC Ltd	173	3.4%	6	-47	36

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

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

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