

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	184.75	-0.51%	-0.94	12.69	-4.52
Markit iTraxx Europe Crossover Series 16	787.69	-0.60%	-4.75	62.88	15.63
Markit iTraxx Europe HiVol Series 16	276.50	-0.64%	-1.79	19.75	-2.50
Markit CDX.NA.IG.17	127.29	1.43%	1.79	5.57	-5.02
Markit CDX.NA.IG.HVOL.17	245.82	1.06%	2.57	12.58	0.76
Markit CDX.EM.16	303.03	-0.19%	-0.57	14.80	-15.33
Markit iTraxx Japan Series Number 16	188.00	2.17%	4.00	-3.86	7.07
Markit iTraxx Asia ex-Japan IG Series Number 16	208.33	5.25%	10.40	10.93	5.33

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	345.93	-1.42%	-4.98	28.22	3.80
Markit iTraxx SovX Western Europe Series 6	378.83	-0.87%	-3.32	53.40	16.92
Markit iTraxx SovX Global Liquid Investment Grade Series 6	222.18	-0.39%	-0.88	19.96	-4.05
Markit iTraxx SovX G7 Series 6	183.04	0.27%	0.50	29.62	2.69
Markit iTraxx SovX BRIC Series 6	187.35	-0.53%	-1.00	17.15	1.02
Markit iTraxx SovX Asia Pacific Series 6	165.50	0.30%	0.50	3.00	-2.00

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.14	255.96	7.54%	0.18%
Markit iBoxx USD Overall	206.18	78.79	7.89%	0.17%
Markit iBoxx USD Liquid High Yield Index	184.28	622.44	4.30%	0.15%
Markit iBoxx EUR Overall	170.70	148.93	1.82%	0.10%
Markit iBoxx EUR Sovereigns	169.83	129.54	1.56%	0.15%
Markit iBoxx GBP Overall	239.45	52.57	11.81%	-0.26%
Markit iBoxx Asia	157.23		4.46%	-0.34%
Markit iBoxx Global Inflation-Linked Index All USD	226.40		9.07%	-0.30%
Markit iBoxx Europe ABS Index EUR	100.03		-1.78%	0.10%
Markit iBoxx Europe RMBS Index EUR	99.70		-2.52%	0.11%
Markit iBoxx GEMX USD	117.40		-3.61%	-0.61%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-1	85.69	0.47%	0.40	0.54	0.02
Markit PRIMEX.ARM.2	85.91	0.06%	0.05	0.03	0.72
Markit CMBX.NA.AJ.4	54.71	-0.63%	-0.35	-1.33	0.87
Markit MBX.FN30.350.10	103.11	0.26%	0.27	0.34	0.80
Markit IOS.FN30.400.09	14.17	-2.16%	-0.31	0.14	0.09

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RUSSIA	Russian Fedn	265	-4.1%	-11	32	18
SOAF	Rep South Africa	193	-3.6%	-7	11	-8
KAZAKS	Rep Kazakhstan	270	-2.3%	-6	21	-6
ESTONI	Rep Estonia	168	-2.1%	-4	6	-10
POLAND	Rep Poland	275	-2.1%	-6	18	-15

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CHINA-HongKong	Hong Kong Spl Admin Region	93	7.7%	7	9	2
KOREA	Rep Korea	156	6.0%	9	13	4
CHINA	Peoples Rep China	144	5.8%	8	12	2
EGYPT	Arab Rep Egypt	588	4.9%	27	61	120
INDON	Rep Indonesia	224	4.3%	9	13	15

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	134	3.7%	5	10	23
ITALY	Rep Italy	565	0.3%	1	130	-22
FRTR	French Rep	232	0.1%	0	45	1
USGB	Utd Sts Amer	54	-0.3%	0	4	2
UKIN	Utd Kdom Gt Britn & Nthn Irland	99	-1.2%	-1	9	4
DBR	Fed Rep Germany	103	-1.9%	-2	10	6

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	2007	-29.0%	-819	-598	-290
MBI	MBIA Inc.	988	-7.8%	-84	-75	-49
ALL	Allstate Corp	109	-4.3%	-5	-3	-20
FDC	1st Data Corp	1274	-3.8%	-51	67	67
CD-AvisBdgt	AVIS BUDGET CAR Rent LLC	729	-3.4%	-25	14	48

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PREUSS	TUI AG	1347	-6.8%	-98	34	16
MUNRE	Munich Re	89	-4.8%	-5	12	-8
SWREL	Swiss Reins Co Ltd	147	-4.7%	-7	23	-12
HSBC-HSBCBank	HSBC Bk plc	156	-4.3%	-7	20	3
CSGAG	Credit Suisse Gp Ltd	168	-4.0%	-7	17	-18

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NANKAI	Nankai Elec Rwy Co Ltd	130	-4.8%	-7	-6	-4
KYUSEL	Kyushu Elec Pwr Co Inc	236	-4.1%	-10	-30	-63
KANSEL	Kansai Elec Pwr Co Inc	237	-3.6%	-9	-21	-70
TOKGAS	TOKYO GAS CO LTD	47	-3.6%	-2	-3	-3
HITACH	Hitachi Ltd	80	-2.7%	-2	-5	2

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FSL	Freescall Semiconductor Inc	1057	4.5%	46	95	-8
HOV	Hovnanian Entpers Inc	5876	4.2%	237	744	-2844
LIFUNG	Li & Fung Ltd	213	3.9%	8	7	4
EFHC	Energy Future Hldgs Corp	5870	3.3%	188	-553	-471
HOV-K	K Hovnanian Entpers Inc	5612	3.3%	177	361	-3478

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OTE	Hellenic Telecom Org SA	1948	7.0%	128	189	171
AMROBK	ABN AMRO Bk NV	289	4.0%	11	49	24
EON	E.ON AG	139	3.3%	5	21	5
FERRUZ	Edison S p A	335	2.8%	9	86	131
GDFS	GDF SUEZ	154	2.7%	4	9	17

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PETROL	Petroliam Nasional BHD Petronas	140	8.1%	10	10	0
SAMSNGL- Electron	Samsung Electrs Co Ltd	132	7.3%	9	12	6
KDICB	Korea Dep Ins Corp	156	7.0%	10	13	6
TELMAL	Telekom Malaysia BHD	138	6.2%	8	10	-1
KORELE	Korea Elec Pwr Corp	174	5.9%	10	14	9

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

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