

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 | 151.97 | -12.99% | -22.69 | -30.92 | -38.28 |
| Markit iTraxx Europe Crossover Series 16 | 638.66 | -11.21% | -80.63 | -116.59 | -158.01 |
| Markit iTraxx Europe HiVol Series 16 | 224.58 | -13.40% | -34.75 | -44.25 | -46.92 |
| Markit CDX.NA.IG.17 | 113.39 | -9.87% | -12.42 | -20.31 | -26.32 |
| Markit CDX.NA.HY.17 | 619.04 | -9.99% | -68.72 | -119.35 | -181.06 |
| Markit CDX.NA.IG.HVOL.17 | 204.30 | -8.51% | -19.00 | -27.33 | -45.45 |
| Markit CDX.EM.16 | 257.57 | -13.56% | -40.40 | -61.64 | -93.08 |
| Markit iTraxx Japan Series Number 16 | 180.58 | -6.54% | -12.63 | -14.59 | -26.42 |
| Markit iTraxx Asia ex-Japan IG Series Number 16 | 187.43 | -7.48% | -15.15 | -20.57 | -50.65 |

Markit iTraxx SovX

| Index | Spread | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--|--------|---------------|-----------------|------------------|-------------------|
| Markit iTraxx SovX CEEMEA Series 6 | 271.08 | -12.47% | -38.62 | -47.00 | -66.00 |
| Markit iTraxx SovX Western Europe Series 6 | 288.54 | -13.46% | -44.86 | -44.34 | -44.84 |
| Markit iTraxx SovX Global Liquid Investment Grade Series 6 | 176.88 | -11.44% | -22.85 | -27.65 | -44.78 |
| Markit iTraxx SovX G7 Series 6 | 134.05 | -11.44% | -17.32 | -20.80 | -26.41 |
| Markit iTraxx SovX BRIC Series 6 | 150.27 | -14.35% | -25.17 | -36.04 | -70.11 |
| Markit iTraxx SovX Asia Pacific Series 6 | 156.33 | -6.18% | -10.30 | -13.37 | -51.67 |

Markit iBoxx

| Index | Current Index Value | Asset Swap Margin | Return YTD | Daily Return |
|--|---------------------|-------------------|------------|--------------|
| Markit iBoxx USD Liquid Investment Grade Index | 208.61 | 198.84 | 8.31% | -0.48% |
| Markit iBoxx USD Overall | 203.17 | 67.50 | 6.32% | -0.60% |
| Markit iBoxx USD Liquid High Yield Index | 186.72 | 566.10 | 5.68% | 1.09% |
| Markit iBoxx EUR Overall | 171.56 | 123.36 | 2.33% | -0.33% |
| Markit iBoxx EUR Sovereigns | 170.66 | 105.70 | 2.05% | -0.35% |
| Markit iBoxx GBP Overall | 232.92 | 51.40 | 8.76% | -1.08% |
| Markit iBoxx Asia | 158.12 | | 5.05% | 0.33% |
| Markit iBoxx Global Inflation-Linked Index All USD | 228.80 | | 10.23% | 0.29% |
| Markit iBoxx Europe ABS Index EUR | 95.73 | | -1.58% | -0.21% |
| Markit iBoxx Europe RMBS Index EUR | 94.28 | | -2.22% | -0.24% |
| Markit iBoxx GEMX USD | 124.31 | | 2.06% | 1.95% |

Markit Structured Finance Indices

| Name | Price | Daily Chg (%) | Daily Chg (Price) | Weekly Chg (Price) | Monthly Chg (Price) |
|------------------------|--------|---------------|-------------------|--------------------|---------------------|
| Markit ABX.HE.AA.06-1 | 35.78 | 9.66% | 3.15 | 4.84 | -2.18 |
| Markit PRIMEX.ARM.2 | 87.25 | 1.96% | 1.68 | 4.43 | -5.96 |
| Markit CMBX.NA.AJ.2 | 75.21 | 5.80% | 4.12 | 11.04 | 8.82 |
| Markit MBX.FN30.350.10 | 101.22 | -0.64% | -0.66 | -0.66 | -2.06 |
| Markit IOS.FN30.450.10 | 17.86 | 10.12% | 1.64 | 2.22 | 2.73 |

Sovereign Credit Improvement

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|-----------------|----------|---------------|-----------------|------------------|-------------------|
| RUSSIA | Russian Fedn | 187 | -18.2% | -42 | -61 | -104 |
| CHILE | Rep of Chile | 100 | -16.8% | -20 | -29 | -43 |
| AUST | Rep Austria | 125 | -16.3% | -24 | -31 | -35 |
| FRTR | French Rep | 158 | -16.1% | -30 | -31 | -18 |
| DBR | Fed Rep Germany | 73 | -15.6% | -13 | -19 | -34 |

Sovereign Credit Deterioration

No Sovereign Credit Deterioration for the day.

G7 Industrialised Countries CDS

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|---------------------------------|----------|---------------|-----------------|------------------|-------------------|
| JAPAN | Japan | 107 | -7.6% | -9 | -16 | -37 |
| USGB | Utd Sts Amer | 38 | -8.7% | -4 | -6 | -17 |
| UKIN | Utd Kdom Gt Britn & Nthn Irland | 74 | -11.4% | -10 | -13 | -17 |
| ITALY | Rep Italy | 405 | -11.6% | -53 | -51 | -51 |
| DBR | Fed Rep Germany | 73 | -15.6% | -13 | -19 | -34 |
| FRTR | French Rep | 158 | -16.1% | -30 | -31 | -18 |

Corporate Credit Improvement[†]

North America

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|----------------------------------|----------|---------------|-----------------|------------------|-------------------|
| HOV-K | K Hovnanian Entpers Inc | 4222 | -29.8% | -1788 | 0 | 0 |
| GPCLLC | GA PACIFIC LLC | 142 | -25.9% | -50 | -70 | -65 |
| HOV | Hovnanian Entpers Inc | 4106 | -24.0% | -1295 | 0 | 0 |
| CESENT | Caesars Entmt Corp | 1662 | -19.1% | -393 | -623 | -1358 |
| HIG | HARTFORD FINL SERVICES GROUP INC | 276 | -17.3% | -58 | -103 | -139 |

Europe

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|---------------|---------------------------------|----------|---------------|-----------------|------------------|-------------------|
| ONOSM-ONOFin2 | ONO Fin II plc | 1174 | -24.6% | -384 | -803 | -753 |
| XSTR | Xstrata Plc | 265 | -23.8% | -83 | -122 | -81 |
| CLAR | Clariant AG | 271 | -22.3% | -78 | -101 | -114 |
| CIRINT | CIR SpA CIE Industriali Riunite | 685 | -18.3% | -153 | -186 | -349 |
| OTE | Hellenic Telecom Org SA | 1174 | -17.9% | -256 | -270 | -563 |

Asia

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|------------------------|----------|---------------|-----------------|------------------|-------------------|
| NORBK | Norinchukin Bk | 91 | -23.0% | -27 | -4 | -45 |
| HYSAN | Hysan Dev Co Ltd | 163 | -12.4% | -23 | -27 | -29 |
| NPG | Nippon Paper Group Inc | 171 | -11.4% | -22 | -28 | -48 |
| CMBKKO | Woori Bk | 196 | -10.4% | -23 | -29 | -81 |
| CITOH | ITOCHE Corp | 230 | -10.1% | -26 | -50 | 50 |

Corporate Credit Deterioration[†]

North America

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|--------------------|----------|---------------|-----------------|------------------|-------------------|
| AVP | Avon Prods Inc | 126 | 26.0% | 26 | 19 | 9 |
| ORAMR | Oracle America Inc | 28 | 6.4% | 2 | 2 | 0 |
| S-NXTL | Nextel Comms Inc | 340 | 0.6% | 2 | 11 | 95 |
| BLS | BellSouth Corp | 48 | 0.2% | 0 | 0 | -1 |

Europe

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|----------|--------------------|----------|---------------|-----------------|------------------|-------------------|
| SNSBNK | SNS Bk NV | 342 | 15.1% | 45 | 45 | 24 |
| BOCGP | BOC GROUP Ltd | 27 | 1.4% | 0 | 1 | 0 |
| UU-Water | Utd Utils Wtr plc | 99 | 0.9% | 1 | 1 | -6 |
| OOMLN | mmO2 PLC | 42 | 0.9% | 0 | 0 | -1 |
| SXLTD | SIX CONTINENTS LTD | 59 | 0.9% | 1 | 1 | 4 |

Asia

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|---------------|------------------------|----------|---------------|-----------------|------------------|-------------------|
| OLYMPC | Olympus Corp | 735 | 7.6% | 52 | 247 | 661 |
| TOHOKU | Tohoku Elec Pwr Co Inc | 255 | 3.7% | 9 | 11 | 5 |
| CITPAC | CITIC Pac Ltd | 368 | 2.7% | 10 | -6 | 71 |
| HITACH-Elpida | Elpida Memory Inc | 661 | 2.5% | 16 | 31 | 23 |
| MARGRP | MARUI GROUP Co Ltd | 182 | 1.7% | 3 | 3 | 7 |

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

For further information, please visit www.markit.com

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