

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 15	114.30	-1.36%	-1.58	2.15	8.35
Markit iTraxx Europe Crossover Series 15	429.90	-1.40%	-6.09	9.61	32.47
Markit iTraxx Europe HiVol Series 15	176.58	0.21%	0.37	4.37	22.32
Markit CDX.NA.IG.16	95.84	-0.36%	-0.35	3.42	3.90
Markit CDX.NA.HY.16	487.23	0.29%	1.39	23.30	26.95
Markit CDX.NA.IG.HVOL.16	155.80	-0.34%	-0.53	0.00	-0.80
Markit CDX.EM.15	211.40	-2.00%	-4.32	-1.33	-0.75
Markit iTraxx Japan Series Number 15	120.07	-0.05%	-0.06	-1.16	-8.97
Markit iTraxx Asia ex-Japan IG Series Number 15	116.32	1.30%	1.49	-1.89	2.36

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	202.50	-0.76%	-1.56	-0.75	8.10
Markit iTraxx SovX Western Europe Series 5	264.30	-1.49%	-4.00	1.75	45.60
Markit iTraxx SovX Global Liquid Investment Grade Series 5	156.53	-0.12%	-0.19	1.60	15.29
Markit iTraxx SovX G7 Series 5	109.71	2.85%	3.04	12.87	32.98
Markit iTraxx SovX BRIC Series 5	109.58	-1.34%	-1.49	-2.02	0.81
Markit iTraxx SovX Asia Pacific Series 5	116.92	0.88%	1.02	-3.96	-3.48

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	202.86	166.74	5.32%	0.06%
Markit iBoxx USD Overall	198.36	59.03	3.80%	0.11%
Markit iBoxx USD Liquid High Yield Index	187.55	488.68	6.15%	-0.08%
Markit iBoxx EUR Overall	169.07	95.80	0.85%	-0.06%
Markit iBoxx EUR Sovereigns	167.00	85.78	-0.13%	-0.10%
Markit iBoxx GBP Overall	224.08	53.66	4.63%	0.01%
Markit iBoxx Asia	159.54		6.00%	-0.11%
Markit iBoxx Global Inflation-Linked Index All USD	227.52		9.61%	0.03%
Markit iBoxx GEMX USD	129.81		6.57%	-0.22%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
IRELND	Rep Irlnd	787	-7.4%	-63	-147	47
PORTUG	Rep Portugal	913	-3.0%	-28	-60	162
UKRAIN	Ukraine	443	-2.5%	-11	-24	-19
RUSSIA	Russian Fedn	140	-2.1%	-3	-3	-2
COLOM	Rep Colombia	110	-2.0%	-2	0	1

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DENK	Kdom Denmark	73	11.8%	8	16	28
BELG	Kdom Belgium	191	4.5%	8	30	48
CYPRUS	Rep Cyprus	699	3.7%	25	123	274
ITALY	Rep Italy	299	3.7%	11	46	127
NETHRS	Kdom Neth	56	2.7%	1	9	18

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	299	3.7%	11	46	127
USGB	Utd Sts Amer	64	2.4%	1	9	15
FRTR	French Rep	118	1.8%	2	18	38
UKIN	Utd Kdom Gt Britn & Nthn Irland	72	1.7%	1	4	11
DBR	Fed Rep Germany	63	1.0%	1	8	22
JAPAN	Japan	90	0.5%	0	1	0

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BC	Brunswick Corp	302	-7.0%	-23	-34	-37
PMI	PMI Gp Inc	2562	-4.6%	-124	305	616
WYELLC	WYETH LLC	17	-2.9%	0	0	-1
GS	Goldman Sachs Gp Inc	146	-2.8%	-4	5	11
MET	MetLife Inc	160	-2.7%	-4	6	7

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENTPL	Rentokil Initial 1927 Plc	111	-3.5%	-4	-5	-9
MUNRE	Munich Re	73	-3.3%	-3	-1	-4
ZINCO	Zurich Ins Co Ltd	123	-3.0%	-4	2	-3
PLTMPL-IntFin	Portugal Telecom Intl Fin B V	592	-2.5%	-15	-23	127
XSTR	Xstrata Plc	167	-2.4%	-4	4	1

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JXHLD	JX Hldgs Inc	49	-3.3%	-2	-3	-7
FURKWA	Furukawa Elec Co Ltd	96	-2.9%	-3	0	-4
CHITEL-CML	China Mobile Ltd	86	-2.5%	-2	-6	1
RENSEL	Renesas Electrs Corp	184	-2.1%	-4	0	-7
LGCOIL-ELEC	Lg Electrs	113	-2.1%	-2	0	5

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WFT-Inc	Weatherford Intl Inc	124	6.5%	8	6	16
TRANE	Trane Inc.	34	5.9%	2	2	2
UIS	Unisys Corp	472	5.0%	22	31	21
S	Sprint Nextel Corp	348	5.0%	17	30	32
FON-CapCorp	Sprint Cap Corp	364	4.8%	17	35	35

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FINMEC	Finmeccanica S p A	280	30.4%	65	78	111
METSO	Metso Corp	122	8.1%	9	12	22
UCBAG	UniCredit Bk AG	183	6.5%	11	29	89
ALCLCT	Alcatel Lucent	499	6.2%	29	49	15
COGN	Cognis GmbH	31	6.0%	2	1	3

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JVC	Victor Co of Japan Ltd	466	31.5%	112	-6	138
EJRAIL	East Japan Rwy Co	52	3.7%	2	2	2
SPOWER-PwrAsts	SP POWERASSETS Ltd	66	3.1%	2	2	12
KAWKIS	Kawasaki Kisen Kaisha Ltd	141	2.9%	4	10	0
YAMAHA	YAMAHA Mtr CO LTD	74	2.9%	2	2	-3

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

For further information, please visit www.markit.com

The intellectual property rights to this report provided herein is owned by Markit Group Limited. Any unauthorised use, including but not limited to copying, distributing, transmitting or otherwise of any data appearing is not permitted without Markit's prior consent. Markit shall not have any liability, duty or obligation for or relating to the content or information ("data") contained herein, any errors, inaccuracies, omissions or delays in the data, or for any actions taken in reliance thereon. In no event shall Markit be liable for any special, incidental, or consequential damages, arising out of the use of the data. Markit is a trademark owned by the Markit group.