

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	201.39	5.86%	11.14	5.25	
Markit iTraxx Europe Crossover Series 16	836.36	4.98%	39.69	0.07	
Markit iTraxx Europe HiVol Series 16	289.53	6.64%	18.03	12.39	
Markit CDX.NA.IG.17	144.20	3.21%	4.49	3.53	
Markit CDX.NA.HY.17	829.10	3.62%	29.00		
Markit CDX.NA.IG.HVOL.17	259.25	3.80%	9.50	29.00	
Markit CDX.EM.16	369.98	5.51%	19.33	3.43	
Markit iTraxx Japan Series Number 16	200.46	-3.16%	-6.54	1.96	
Markit iTraxx Asia ex-Japan IG Series Number 16	240.92	1.19%	2.84	13.00	

Markit iTraxx SovX*

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	353.20	4.78%	16.12	-3.80	
Markit iTraxx SovX Western Europe Series 6	340.39	2.10%	7.01	-18.06	
Markit iTraxx SovX Global Liquid Investment Grade Series 6	232.18	4.75%	10.52	-4.69	
Markit iTraxx SovX G7 Series 6	166.83	3.97%	6.37	-5.65	
Markit iTraxx SovX BRIC Series 6	237.40	7.72%	17.02	7.95	
Markit iTraxx SovX Asia Pacific Series 6	212.00	1.92%	4.00	12.00	

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	204.95	257.87	6.41%	0.29%
Markit iBoxx USD Overall	204.95	82.15	7.24%	0.25%
Markit iBoxx USD Liquid High Yield Index	173.36	688.21	-1.88%	-0.97%
Markit iBoxx EUR Overall	173.09	113.47	3.25%	0.36%
Markit iBoxx EUR Sovereigns	173.62	88.16	3.82%	0.40%
Markit iBoxx GBP Overall	232.47	61.83	8.55%	0.74%
Markit iBoxx Asia	155.03		3.00%	0.03%
Markit iBoxx Global Inflation-Linked Index All USD	224.44		8.13%	-0.17%
Markit iBoxx Europe ABS Index EUR	96.70		-0.57%	0.08%
Markit iBoxx Europe RMBS Index EUR	95.11		-1.35%	0.13%
Markit iBoxx GEMX USD	118.23		-2.94%	-0.75%

Sovereign Credit Improvement

No Sovereign Credit Improvement for the day.

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	119	10.4%	11	19	41
CHINA	Peoples Rep China	197	9.9%	18	27	84
KOREA	Rep Korea	217	8.7%	17	21	85
CHILE	Rep of Chile	155	8.0%	11	12	59
MALAYS	Malaysia	200	7.7%	14	23	80

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	112	5.3%	6	6	34
FRTR	French Rep	186	5.1%	9	-12	14
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	94	3.6%	3	-2	17
ITALY	Rep Italy	471	3.3%	15	-31	71
JAPAN	Japan	146	1.3%	2	6	42
USGB	Utd Sts Amer	51	-5.8%	-3	-3	-1

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WYELLC	WYETH LLC	19	-5.2%	-1	0	1
TOYOTA-MotCred	Toyota Mtr Cr Corp	175	-3.0%	-5	22	46
EXC-ExelonGen	Exelon Generation Co LLC	201	-1.8%	-4	2	23
HLTWID	HILTON WORLDWIDE INC	509	-1.4%	-7	-24	-69
MCD	McDONALDS Corp	34	-1.2%	0	0	-2

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RHA	Rhodia	75	-7.3%	-6	-15	-22
SNSBNK	SNS Bk NV	307	-3.5%	-11	-18	11
ENECH	Eneco Hldg N V	57	-2.2%	-1	-5	-4
BATSLN	Brit Amern Tob plc	76	-2.2%	-2	4	8
F-FCEBank	FCE Bk PLC	421	-1.7%	-7	-55	-36

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PROMIS	Promise Co Ltd	290	-53.6%	-335	-265	-175
ACOM	ACOM CO LTD	353	-31.0%	-158	-89	-6
HOKUEL	Hokuriku Elec Pwr Co	211	-14.3%	-35	63	93
MITCHM	MITSUBISHI Chem Corp	85	-10.2%	-10	-4	14
SUMICH	Sumitomo Chem Co Ltd	88	-8.9%	-9	0	18

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CCU	Clear Channel Comms Inc	5394	40.3%	1550	1491	2584
EFHC	Energy Future Hldgs Corp	6661	36.3%	1775	2094	2087
PPG	PPG Inds Inc	100	12.4%	11	10	18
DD	E I du Pont de Nemours & Co	80	12.2%	9	6	15
YUM	YUM Brands Inc	89	10.9%	9	2	13

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HSBC	HSBC Hldgs plc	175	18.0%	27	15	56
MOET	LVMH Moet Hennessy Louis Vuitton	115	17.4%	17	22	25
STAN-Bank	Std Chartered Bk	189	13.7%	23	18	47
AUCHAN	GROUPE AUCHAN	113	13.1%	13	10	18
PHG	Koninklijke Philips Electrs N V	128	13.0%	15	13	24

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CITPAC	CITIC Pac Ltd	411	38.4%	114	135	166
GLFSP	GLOBALFOUNDRIES SINGAPORE PTE LTD	272	18.5%	43	54	93
KDICB	Korea Dep Ins Corp	222	14.8%	29	32	94
CHINA-HKAA	Arpt Auth HKAA	118	14.2%	15	18	38
CHITEL-CML	China Mobile Ltd	200	12.8%	23	28	89

† 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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