

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 14	104.60	-0.71%	-0.75	-1.35	-2.36
Markit iTraxx Europe Crossover Series 14	436.87	-0.37%	-1.63	-2.82	-30.55
Markit iTraxx Europe HiVol Series 14	153.01	-0.32%	-0.49	-0.49	-8.24
Markit CDX.NA.IG.15	85.15	0.09%	0.08		-6.47
Markit CDX.NA.HY.15	430.12	-0.03%	-0.11		-44.79
Markit CDX.NA.IG.HVOL.15	130.50	-0.61%	-0.80		-10.80
Markit CDX.EM.14	201.46	-0.41%	-0.83		-8.95
Markit iTraxx Asia ex-Japan IG Series Number 14	103.00	0.98%	1.00		-5.71

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 4	211.00	0.00%	0.00		5.96
Markit iTraxx SovX Western Europe Series 4	207.49	0.09%	0.18	2.57	28.31
Markit iTraxx SovX Asia Pacific Series 4	103.50	0.98%	1.00		-3.93
Markit iTraxx SovX Global Liquid Investment Grade Series 4	145.45	-0.04%	-0.05	-1.00	4.10
Markit iTraxx SovX G7 Series 4	92.66	-0.08%	-0.07	0.14	9.30
Markit iTraxx SovX BRIC Series 4	105.59	-0.27%	-0.28	-2.53	-2.13

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	192.61	163.64	9.37%	0.29%
Markit iBoxx USD Overall	191.10	61.67	6.43%	0.21%
Markit iBoxx USD Liquid High Yield Index	176.68	496.23	12.58%	0.11%
Markit iBoxx EUR Overall	167.65	79.21	2.12%	0.05%
Markit iBoxx EUR Sovereigns	167.22	60.53	1.16%	0.07%
Markit iBoxx GBP Overall	214.16	56.80	7.94%	0.58%
Markit iBoxx Asia	150.52		10.88%	0.19%
Markit iBoxx Global Inflation-Linked Index All USD	207.57		2.94%	0.95%
Markit iBoxx GEMX USD	121.63		13.04%	0.38%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
VENZ	Rep Venezuela	1012	-1.7%	-17	-21	-71
KOREA	Rep Korea	95	-0.9%	-1	-1	-13
MEX	Utd Mexican Sts	113	-0.8%	-1	-5	5
COLOM	Rep Colombia	112	-0.8%	-1	-5	4
CHILE	Rep of Chile	84	-0.7%	-1	-1	6

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EGYPT	Arab Rep Egypt	239	1.2%	3	1	10
REPHUN	Rep Hungary	388	0.7%	3	0	24
INDON	Rep Indonesia	129	0.6%	1	-2	-8
MALAYS	Malaysia	73	0.4%	0	0	-10
LATVIA	Rep Latvia	261	0.2%	1	-1	-20

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	42	-0.1%	0	1	1
JAPAN	Japan	72	0.0%	0	0	4
DBR	Fed Rep Germany	58	-0.1%	0	1	13
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	72	0.0%	0	-1	4
FRTR	French Rep	107	-0.2%	0	0	19
ITALY	Rep Italy	236	-0.1%	0	1	26

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOALC	Rio Tinto Alcan Inc	24	-7.1%	-2	-1	-7
MBI	MBIA Inc.	907	-3.9%	-37	-56	42
MAT	Mattel Inc	163	-2.9%	-5	0	-9
CL	Colgate Palmolive Co	39	-2.8%	-1	0	-3
TXT-FinCorp	Textron Finl Corp	114	-2.3%	-3	-2	-25

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RBSNV	Royal Bk of Scotland NV	179	-2.3%	-4	16	30
BYLAN	Bay Landbk Giroz	180	-2.2%	-4	-3	18
NOVART	Novartis AG	30	-2.1%	-1	-1	-2
DT	Deutsche Telekom AG	86	-1.4%	-1	0	3
BAPLC	BAE Sys PLC	95	-1.3%	-1	-2	6

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MUFJ-BTMUFJ	Bk of Tokyo Mitsubishi UFJ Ltd	65	-7.5%	-5	-5	-2
TAISEI	TAISEI Corp	131	-4.5%	-6	4	10
SUMI	Sumitomo Corp	57	-1.4%	-1	0	0
DAINP	Dai Nippon Prtg Co Ltd	46	-1.3%	-1	-1	0
SUMIML	Sumitomo Metal Inds Ltd	72	-1.1%	-1	-1	3

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BOMB-CapInc	Bombardier Cap Inc	34	8.0%	3	-2	0
AGN	Allergan Inc	42	2.3%	1	1	-1
AGU	Agrium Inc	91	2.1%	2	-1	-18
TOY	TOYS R US INC	440	1.7%	7	6	-63
C	Citigroup Inc	147	1.7%	2	-1	-7

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BKIR	Gov & Co Bk Irlnd	946	3.7%	34	68	129
GFCFP	Gecina	154	2.5%	4	6	-11
HSBC-HSBCBank	HSBC Bk plc	85	2.1%	2	3	8
ALLNCE	Alliance & Leicester plc	159	1.8%	3	5	27
BYIF	Bayer AG	53	1.6%	1	0	-1

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPEXP	Nippon Express Co Ltd	33	6.8%	2	2	2
MIZUHO-CorpBank	Mizuho Corporate Bk	76	4.7%	3	-2	3
SEKIS	Sekisui House Ltd	46	3.0%	1	2	3
SUMIEL	Sumitomo Elec Inds Ltd	33	2.0%	1	0	-1
NISHIM	Nishimatsu Constr Co Ltd	317	1.5%	5	1	-8

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

Due to Holiday in Japan Spreads are not available.

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