

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	97.02	-1.51%	-1.49	0.78	-0.32
Markit iTraxx Europe Crossover Series 15	355.63	-1.26%	-4.54	3.63	-15.18
Markit iTraxx Europe HiVol Series 15	134.35	-0.70%	-0.95	-0.40	-1.21
Markit CDX.NA.IG.16	88.52	-0.91%	-0.81	-0.48	-6.46
Markit CDX.NA.HY.16	425.81	-1.29%	-5.58	-2.67	-19.08
Markit CDX.NA.IG.HVOL.16	147.85	-1.63%	-2.45	0.10	-4.07
Markit CDX.EM.15	204.70	-0.82%	-1.69	4.11	7.62
Markit iTraxx Japan Series Number 15	121.43	-0.67%	-0.82	1.22	-13.76
Markit iTraxx Asia ex-Japan IG Series Number 15	106.00	0.20%	0.21	1.79	-0.11

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	185.50	-2.11%	-4.00	0.00	-0.55
Markit iTraxx SovX Western Europe Series 5	189.10	-3.27%	-6.40	1.13	23.31
Markit iTraxx SovX Global Liquid Investment Grade Series 5	134.16	-1.27%	-1.72	1.16	4.45
Markit iTraxx SovX G7 Series 5	73.02	-2.60%	-1.95	2.44	6.34
Markit iTraxx SovX BRIC Series 5	101.37	-1.52%	-1.56	1.68	-0.53
Markit iTraxx SovX Asia Pacific Series 5	113.50	-0.33%	-0.38	2.50	-0.50

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	199.97	148.85	3.82%	-0.12%
Markit iBoxx USD Overall	195.14	54.70	2.11%	-0.20%
Markit iBoxx USD Liquid High Yield Index	187.17	446.94	5.93%	0.10%
Markit iBoxx EUR Overall	168.20	70.32	0.33%	-0.03%
Markit iBoxx EUR Sovereigns	166.99	57.03	-0.14%	-0.01%
Markit iBoxx GBP Overall	219.09	50.11	2.30%	-0.08%
Markit iBoxx Asia	156.17		3.76%	-0.04%
Markit iBoxx Global Inflation-Linked Index All USD	222.45		7.17%	0.08%
Markit iBoxx GEMX USD	128.29		5.33%	0.17%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	40	-4.9%	-2	-3	-1
ITALY	Rep Italy	157	-4.0%	-7	12	27
SPAIN	Kdom Spain	249	-3.9%	-10	15	35
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	58	-3.4%	-2	1	6
UKRAIN	Ukraine	431	-2.9%	-13	19	5

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERU	Rep Peru	137	1.1%	1	-17	-2
NZ	New Zld	63	0.7%	0	2	1
CHILE	Rep of Chile	60	0.5%	0	2	1
ARGENT	Argentine Rep	597	0.4%	2	16	37
LATVIA	Rep Latvia	198	0.4%	1	-2	-3

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	81	0.1%	0	3	-5
FRTR	French Rep	76	-2.4%	-2	2	11
USGB	Utd Sts Amer	42	-2.5%	-1	-1	1
UKIN	Utd Kdom Gt Britn & Nthn Irland	58	-3.4%	-2	1	6
ITALY	Rep Italy	157	-4.0%	-7	12	27
DBR	Fed Rep Germany	40	-4.9%	-2	-3	-1

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DNSFDS	Dean Foods Co	599	-7.3%	-47	-52	-99
DTV-Hldgs	DIRECTV Hldgs LLC	101	-3.1%	-3	0	-11
S	Sprint Nextel Corp	311	-2.6%	-8	0	-11
RDN	Radian Gp Inc	713	-2.6%	-19	12	15
THCC	Hershey Co	48	-2.5%	-1	-1	-5

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RZB	Raiffeisen Zentralbank Oesterreich AG	127	-8.0%	-11	-9	-5
OTE	Hellenic Telecom Org SA	408	-6.9%	-30	31	2
SOCGEN	Societe Generale	120	-3.9%	-5	0	9
DB	Deutsche Bk AG	91	-3.9%	-4	1	4
PEUGOT	Peugeot SA	196	-3.8%	-8	-10	-25

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOYOTA	Toyota Mtr Corp	70	-2.9%	-2	-2	-2
RICOH	Ricoh Co Ltd	39	-2.5%	-1	-1	-2
SUMI	Sumitomo Corp	70	-2.3%	-2	-2	-11
JFEHLD-JFE	JFE Stl Corp	84	-2.3%	-2	-2	-16
MITHI	Mitsubishi Heavy Inds Ltd	69	-2.3%	-2	-1	-10

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HRB-Flc	Block Finl LLC	411	13.4%	49	98	88
BSX	Boston Scientific Corp	104	7.4%	7	9	-12
JNGRP	Jones Group Inc	318	3.3%	10	21	51
HAL	Halliburton Co	69	3.1%	2	2	3
WFT-Inc	Weatherford Intl Inc	99	1.9%	2	2	11

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NESTLE	Nestle S A	38	3.1%	1	1	-1
ALT	ALTADIS SA	27	2.3%	1	0	-2
KDG	Kabel Deutschland GmbH	276	2.0%	5	25	17
CDBRYH	CADBURY Hldgs Ltd	31	2.0%	1	1	1
COGN	Cognis GmbH	26	1.9%	0	0	1

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENSEL	Renesas Electrs Corp	191	8.2%	14	4	10
SUMIEL	Sumitomo Elec Inds Ltd	46	5.7%	2	0	-1
NOMURA	Nomura Hldgs Inc	204	3.1%	6	4	-6
CANNY	Canon Inc.	34	3.0%	1	1	-3
HYSAN	Hysan Dev Co Ltd	78	2.1%	2	0	5

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

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