

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	150.07	-3.83%	-5.98	14.13	27.13
Markit iTraxx Europe Crossover Series 15	628.20	-3.66%	-23.87	78.96	168.08
Markit iTraxx Europe HiVol Series 15	229.00	-3.61%	-8.58	18.55	36.78
Markit CDX.NA.IG.16	115.32	-1.09%	-1.27	12.32	18.11
Markit CDX.NA.HY.16	652.64	-3.41%	-23.06	71.10	162.10
Markit CDX.NA.IG.HVOL.16	199.34	-1.76%	-3.58	28.56	45.31
Markit CDX.EM.15	274.48	-6.46%	-18.96	25.50	53.47
Markit iTraxx Japan Series Number 15	140.75	4.77%	6.41	14.86	16.32
Markit iTraxx Asia ex-Japan IG Series Number 15	159.08	7.25%	10.75	22.15	38.50

Markit iTraxx SovX *

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX Western Europe Series 5	283.09	-2.01%	-5.81	-2.83	-14.48
Markit iTraxx SovX Global Liquid Investment Grade Series 5	188.88	-5.02%	-9.98	8.10	22.30
Markit iTraxx SovX G7 Series 5	129.89	-5.17%	-7.08	2.33	18.80
Markit iTraxx SovX BRIC Series 5	152.22	-5.69%	-9.18	23.26	35.87
Markit iTraxx SovX Asia Pacific Series 5	154.50	7.11%	10.25	22.83	30.00

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	205.06	215.00	6.46%	-1.01%
Markit iBoxx USD Overall	202.94	73.19	6.19%	0.12%
Markit iBoxx USD Liquid High Yield Index	177.22	641.06	0.30%	1.26%
Markit iBoxx EUR Overall	171.90	94.18	2.54%	-0.01%
Markit iBoxx EUR Sovereigns	171.52	71.25	2.57%	0.07%
Markit iBoxx GBP Overall	227.86	56.89	6.39%	-0.41%
Markit iBoxx Asia	160.28		6.49%	0.03%
Markit iBoxx Global Inflation-Linked Index All USD	232.46		11.99%	0.85%
Markit iBoxx Europe ABS Index EUR	97.74		0.49%	-0.06%
Markit iBoxx Europe RMBS Index EUR	95.99		-0.45%	-0.07%
Markit iBoxx GEMX USD	127.39		4.59%	0.29%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BELG	Kdom Belgium	239	-13.4%	-37	-7	35
SLOVAK	Slovak Rep	166	-10.1%	-19	7	51
POLAND	Rep Poland	208	-10.1%	-23	-3	40
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	80	-10.0%	-9	3	3
KAZAKS	Rep Kazakhstan	213	-9.4%	-22	6	51

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KOREA	Rep Korea	144	5.3%	7	25	38
JAPAN	Japan	110	4.3%	5	16	19
INDON	Rep Indonesia	176	4.2%	7	29	33
CHINA	Peoples Rep China	119	3.9%	4	21	28
MALAYS	Malaysia	127	3.2%	4	22	26

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	110	4.3%	5	16	19
ITALY	Rep Italy	352	-4.8%	-18	-34	43
USGB	Utd Sts Amer	52	-6.6%	-4	-5	-4
DBR	Fed Rep Germany	80	-7.4%	-6	6	20
FRTR	French Rep	153	-7.7%	-13	9	38
UKIN	Utd Kdom Gt Britn & Nthn Irind	80	-10.0%	-9	3	3

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WY	Weyerhaeuser Co	204	-9.2%	-21	7	45
WINDS	Windstream Corp	476	-9.1%	-47	39	134
S	Sprint Nextel Corp	527	-8.9%	-51	41	209
F-MotCrLLC	FORD Mtr Cr Co LLC	343	-8.9%	-33	58	110
F	Ford Mtr Co	378	-8.8%	-36	67	98

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
F-FCEBank	FCE Bk PLC	442	-14.4%	-75	51	163
ACAFFP	Cr Agricole SA	221	-13.6%	-35	4	39
EDF	Electricite de France	119	-12.5%	-17	19	41
ACAFFP-CRLYON	Cr LYONNAIS	224	-12.2%	-31	7	41
UNROSE	UNIBAIL RODAMCO SE	145	-11.9%	-20	56	62

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JXHLD	JX Hldgs Inc	51	-7.1%	-4	1	-5
ASAGLA	Asahi Glass Co Ltd	50	-2.7%	-1	1	4
MITCHM	MITSUBISHI Chem Corp	69	-2.6%	-2	0	-1
NISHIM	Nishimatsu Constr Co Ltd	325	-2.3%	-8	-3	-5
TMSK	Temasek Hldgs	74	-2.0%	-1	9	15

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HCR	Manor Care Inc	331	9.9%	30	49	218
S-NXTL	Nextel Comms Inc	207	9.4%	18	31	36
HNTINL	HUNTSMAN Intl LLC	528	5.1%	26	54	148
WYELLC	WYETH LLC	20	4.2%	1	3	4
BR	Burlington Res Inc	50	4.0%	2	5	11

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BWGPSK	BAWAG P.S.K	185	9.9%	17	23	27
AYLL	SAFEWAY LTD	100	7.2%	7	15	16
SABLN	SABMiller PLC	109	7.2%	7	16	16
SCORS	SCOR SE	149	4.5%	6	18	20
SNSBNK	SNS Bk NV	247	4.0%	10	5	12

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SHARP	SHARP Corp	98	14.6%	13	17	24
RENSEL	Renesas Electrs Corp	211	10.8%	21	19	24
KOBSTL	Kobe Stl Ltd	115	9.5%	10	20	27
NOMURA-Secs	Nomura Secs Co Ltd	233	7.3%	16	49	55
KDICB	Korea Dep Ins Corp	138	7.3%	9	29	41

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

* Levels are not available for Markit iTraxx SovX CEEMEA Series 5

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