

Markit News: Biggest Credit Movers

Markit iTraxx and CDX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit CDX.NA.IG.15	83.19	-2.30%	-1.96	-2.54	-7.49
Markit CDX.NA.HY.15	417.05	-3.04%	-13.07	-20.22	-54.47
Markit CDX.NA.IG.HVOL.15	126.40	-3.14%	-4.10	-4.98	-14.52
Markit CDX.EM.14	196.34	-2.54%	-5.12	-9.73	-14.29
Markit iTraxx Asia ex-Japan IG Series Number 14	99.43	-3.47%	-3.57		-8.43

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX Asia Pacific Series 4	100.44	-2.96%	-3.06		-5.56
Markit iTraxx SovX Global Liquid Investment Grade Series 4	144.39	-0.73%	-1.06	-2.05	0.71
Markit iTraxx SovX G7 Series 4	92.67	0.01%	0.01	0.26	7.20
Markit iTraxx SovX BRIC Series 4	103.53	-1.95%	-2.05	-4.42	-5.16

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	193.23	155.08	0.32%	0.32%
Markit iBoxx USD Overall	191.22	56.64	0.06%	0.06%
Markit iBoxx USD Liquid High Yield Index	177.20	484.05	0.29%	0.29%
Markit iBoxx EUR Overall	168.04	77.45	0.24%	0.24%
Markit iBoxx EUR Sovereigns	167.66	59.03	0.26%	0.26%
Markit iBoxx Asia	150.96		0.30%	0.30%
Markit iBoxx Global Inflation-Linked Index All USD	207.37		-0.09%	-0.09%
Markit iBoxx GEMX USD	121.91		0.24%	0.24%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PANAMA	Rep Panama	96	-4.0%	-4	-8	-6
ARGENT	Argentine Rep	578	-4.0%	-24	-24	-54
PERU	Rep Peru	109	-4.0%	-4	-8	-4
BRAZIL	Federative Rep Brazil	107	-3.7%	-4	-8	0
CHILE	Rep of Chile	81	-3.3%	-3	-5	3

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	45	1.9%	1	1	-3
VIETNM	Socialist Rep Vietnam	301	0.2%	0	-2	36
CROATI	Rep Croatia	258	0.1%	0	-3	5

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	42	0.0%	0	1	1
JAPAN	Japan	72	0.0%	0	0	5
DBR	Fed Rep Germany	58	0.0%	0	1	11
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	72	0.0%	0	-1	3
FRTR	French Rep	107	0.0%	0	0	14
ITALY	Rep Italy	236	0.0%	0	2	21

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BACORP	Bk of America Corp	156	-11.8%	-21	-23	-34
MER	Merrill Lynch & Co Inc	165	-11.2%	-21	-24	-32
JPM	JPMorgan Chase & Co	78	-8.1%	-7	-7	-6
WFC	Wells Fargo & Co	97	-7.2%	-8	-9	-16
C	Citigroup Inc	137	-6.6%	-10	-11	-16

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ACE	ACE Ltd	88	-3.9%	-4	-3	3
BKIR	Gov & Co Bk Irlnd	918	-3.0%	-28	22	111
BNP	BNP Paribas	112	-1.8%	-2	2	12
SCOTPO-Ukplc	Scottish Pwr UK PLC	85	-1.6%	-1	0	-1
BANSAB	Bco de Sabadell S A	424	-1.0%	-4	-12	36

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KORELE	Korea Elec Pwr Corp	85	-6.2%	-6	-5	-14
KDICB	Korea Dep Ins Corp	84	-5.1%	-5	-5	-16
KOREAT	KT Corp	89	-4.1%	-4	-2	-15
SEKIS	Sekisui House Ltd	44	-3.7%	-2	0	0
GENT	Genting Bhd	79	-3.5%	-3	-4	-12

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TSG	Sabre Hldgs Corp	471	5.8%	26	17	12
GIS	Gen Mls Inc	45	3.0%	1	2	2
ORAMR	Oracle America Inc	22	2.8%	1	1	0
RSH	RadioShack Corp	160	2.4%	4	-2	-15
MAT	Mattel Inc	166	2.2%	4	3	-6

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KEL-YorkWatftd	YORKSHIRE WATER SERVICES Fin Ltd	77	4.6%	3	-2	4
MILANO	Bca Pop di Milano Soc Coop a r l	169	2.6%	4	-3	10
IPRLN	Intl Pwr PLC	122	2.0%	2	7	0
BYLAN	Bay Landbk Giroz	183	1.8%	3	-3	21
CAPP	Cap Gemini	137	1.6%	2	1	3

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MUFJ-BTMUFJ	Bk of Tokyo Mitsubishi UFJ Ltd	69	5.7%	4	-1	11
TOKGAS	TOKYO GAS CO LTD	28	3.9%	1	1	1
MAZDA	Mazda Mtr Corp	116	2.3%	3	3	-6
MITMAT	Mitsubishi Matls Corp	85	2.0%	2	-1	4
SAMSNG-Electron	Samsung Electrs Co Ltd	64	1.6%	1	-1	-11

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

Due to holiday in UK, spreads are not available on Markit iTraxx Indices.

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