

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	173.04	-1.42%	-2.50	-1.87	-23.39
Markit iTraxx Europe Crossover Series 16	709.13	-2.56%	-18.64	-30.81	-126.08
Markit iTraxx Europe HiVol Series 16	257.50	-1.31%	-3.43	-0.79	-18.50
Markit CDX.NA.IG.17	126.19	-3.88%	-5.09	-8.30	-10.68
Markit CDX.NA.HY.17	685.82	-4.55%	-32.69	-66.93	
Markit CDX.NA.IG.HVOL.17	221.19	2.10%	4.56	-19.21	-6.31
Markit CDX.EM.16	303.95	-2.83%	-8.85	-4.53	-61.17
Markit iTraxx Japan Series Number 16	194.64	-0.73%	-1.44	5.71	-13.43
Markit iTraxx Asia ex-Japan IG Series Number 16	200.50	-4.14%	-8.67	7.25	-39.00

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	308.45	-0.62%	-1.93	3.70	-69.05
Markit iTraxx SovX Western Europe Series 6	331.05	2.08%	6.76	-2.69	-21.28
Markit iTraxx SovX Global Liquid Investment Grade Series 6	199.45	-0.94%	-1.90	1.66	-36.97
Markit iTraxx SovX G7 Series 6	151.98	0.37%	0.55	-0.83	-20.55
Markit iTraxx SovX BRIC Series 6	177.96	-2.76%	-5.04	1.01	-53.56
Markit iTraxx SovX Asia Pacific Series 6	165.60	-3.23%	-5.53	-13.07	-34.40

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.52	217.06	7.74%	0.15%
Markit iBoxx USD Overall	203.77	71.03	6.63%	0.00%
Markit iBoxx USD Liquid High Yield Index	183.34	600.09	3.77%	0.58%
Markit iBoxx EUR Overall	170.92	132.34	1.95%	-0.02%
Markit iBoxx EUR Sovereigns	169.84	116.42	1.56%	-0.12%
Markit iBoxx GBP Overall	232.75	54.03	8.68%	-0.16%
Markit iBoxx Asia	157.21		4.45%	0.42%
Markit iBoxx Global Inflation-Linked Index All USD	226.23		8.99%	-0.11%
Markit iBoxx Europe ABS Index EUR	95.98		-1.31%	-0.04%
Markit iBoxx Europe RMBS Index EUR	94.57		-1.92%	-0.04%
Markit iBoxx GEMX USD	121.87		0.05%	1.11%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-2	40.83	3.05%	1.21	0.61	-3.39
Markit PRIMEX.FRM.1	102.73	1.20%	1.22	2.77	-3.55
Markit CMBX.NA.AJ.1	78.58	3.53%	2.68	5.33	3.72
Markit MBX.FN30.650.67	111.92	-0.75%	-0.84	-0.48	-0.64
Markit IOS.FN30.600.08	13.97	-7.36%	-1.11	-0.84	-0.86

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
INDON	Rep Indonesia	216	-5.6%	-13	13	-89
KOREA	Rep Korea	151	-4.7%	-7	6	-60
MALAYS	Malaysia	145	-4.6%	-7	3	-40
CHINA	Peoples Rep China	141	-4.4%	-7	5	-35
VENZ	Rep Venezuela	1027	-4.1%	-43	-47	-245

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BELG	Kdom Belgium	301	4.5%	13	3	15
PORTUG	Rep Portugal	1114	3.3%	35	4	-64
ITALY	Rep Italy	447	1.9%	9	3	-56
IRELND	Rep Irlnd	779	1.9%	14	28	-16
FRTR	French Rep	189	1.7%	3	5	-7

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	447	1.9%	9	3	-56
FRTR	French Rep	189	1.7%	3	5	-7
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	84	1.1%	1	-6	-12
USGB	Utd Sts Amer	43	-0.3%	0	-2	-13
DBR	Fed Rep Germany	89	-0.9%	-1	-5	-20
JAPAN	Japan	122	-2.3%	-3	7	-24

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SUN	Sunoco Inc	332	-8.3%	-30	-56	-78
AIG	Amern Intl Gp Inc	416	-8.1%	-37	-66	-20
SKS	Saks Inc	501	-8.1%	-44	-68	-165
ATTINC-ML	AT&T Mobility LLC	42	-7.9%	-4	18	17
HIG	HARTFORD FINL SERVICES GROUP INC	337	-7.7%	-28	-56	-62

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
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ANGBK	Anglo Irish Bk Corp Ltd	1499	-6.7%	-108	-123	-247
F-FCEBank	FCE Bk PLC	280	-5.2%	-15	-61	-195
PERNOD	Pernod Ricard	184	-4.8%	-9	-14	-49
NXP	NXP B.V.	841	-4.2%	-36	-70	-119
BATSLN	Brit Amern Tob plc	68	-3.9%	-3	-6	-5

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HKLAND-Co	Hongkong Ld Co Ltd	208	-5.7%	-13	6	0
SAMNG-Electron	Samsung Electrs Co Ltd	125	-5.7%	-8	-1	-63
TENAGA	Tenaga Nasional BHD	141	-5.5%	-8	3	-43
CNOOC	CNOOC Ltd	157	-5.4%	-9	4	-29
MISCBH	MISC BHD	155	-5.2%	-9	7	-36

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RDN	Radian Gp Inc	2425	22.5%	445	368	140
MGIC	MGIC Invt Corp	1904	21.3%	334	367	206
CI	Cigna Corp	118	13.3%	14	13	19
GE-GNETH	Genworth Finl Inc	783	6.1%	45	14	18
MAT	Mattel Inc	105	4.1%	4	2	-10

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FERRUZ	Edison S p A	191	8.3%	15	11	-89

STM	Strmicroelectronics N V	169	7.6%	12	14	4
ISSAS-Global	ISS Glob A S	274	3.6%	10	73	-162
CMZB	Commerzbank AG	239	2.7%	6	36	-29
TFIFP	Societe Television Francaise 1	91	2.0%	2	1	1

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KKI	Kintetsu Corp	351	30.6%	82	92	158
NORBK	Norinchukin Bk	120	25.6%	24	-6	-17
YAMHOL	Yamato Hldgs Co Ltd	68	7.8%	5	0	-14
KAWHI	Kawasaki Heavy Inds Ltd	193	6.1%	11	16	21
OBACRP	OBAYASHI Corp	187	3.2%	6	2	-6

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

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