

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	156.05	5.30%	7.85	24.62	36.13
Markit iTraxx Europe Crossover Series 15	652.07	6.47%	39.65	139.49	206.00
Markit iTraxx Europe HiVol Series 15	237.58	4.53%	10.29	32.75	51.28
Markit CDX.NA.IG.16	116.59	0.98%	1.13	12.57	20.03
Markit CDX.NA.HY.16	675.70	-1.01%	-6.91	98.08	189.22
Markit CDX.NA.IG.HVOL.16	202.92	-0.16%	-0.33	34.34	47.75
Markit CDX.EM.15	293.44	1.75%	5.04	64.89	72.38
Markit iTraxx Japan Series Number 15	134.34	4.49%	5.77	15.80	7.84
Markit iTraxx Asia ex-Japan IG Series Number 15	148.33	6.84%	9.50	26.91	27.83

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	269.50	4.99%	12.80	45.90	60.50
Markit iTraxx SovX Western Europe Series 5	288.90	-3.59%	-10.77	-6.68	6.77
Markit iTraxx SovX Global Liquid Investment Grade Series 5	198.86	2.25%	4.37	22.98	36.39
Markit iTraxx SovX G7 Series 5	136.97	-0.11%	-0.15	8.89	34.05
Markit iTraxx SovX BRIC Series 5	161.40	3.51%	5.47	39.87	46.29
Markit iTraxx SovX Asia Pacific Series 5	144.25	7.01%	9.45	23.46	20.00

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.15	194.66	7.55%	-0.69%
Markit iBoxx USD Overall	202.70	69.67	6.07%	-0.65%
Markit iBoxx USD Liquid High Yield Index	175.01	651.96	-0.95%	-0.54%
Markit iBoxx EUR Overall	171.91	94.98	2.54%	-0.29%
Markit iBoxx EUR Sovereigns	171.40	73.22	2.50%	-0.15%
Markit iBoxx GBP Overall	228.79	55.25	6.83%	-0.33%
Markit iBoxx Asia	160.23		6.45%	0.08%
Markit iBoxx Global Inflation-Linked Index All USD	230.49		11.04%	-0.46%
Markit iBoxx Europe ABS Index EUR	97.80		0.55%	0.26%
Markit iBoxx Europe RMBS Index EUR	96.06		-0.37%	0.29%
Markit iBoxx GEMX USD	127.03		4.29%	0.42%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	166	-4.3%	-8	21	61
SPAIN	Kdom Spain	370	-4.2%	-16	-61	46
ITALY	Rep Italy	369	-4.0%	-15	-16	83
PANAMA	Rep Panama	154	-3.3%	-5	38	50
BRAZIL	Federative Rep Brazil	161	-1.9%	-3	35	44

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AUST	Rep Austria	132	14.1%	16	32	56
AUSTLA	Comwth Aust	84	11.5%	9	26	21
BHREIN	Kdom Bahrain	297	10.3%	28	61	65
KAZAKS	Rep Kazakhstan	235	10.2%	22	43	75
NZ	New Zld	98	10.1%	9	30	26

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	105	6.0%	6	16	14
UKIN	Utd Kdom Gt Britn & Nthn Irland	88	2.8%	2	10	15
DBR	Fed Rep Germany	86	1.1%	1	13	31
USGB	Utd Sts Amer	56	-0.3%	0	-2	0
ITALY	Rep Italy	369	-4.0%	-15	-16	83
FRTR	French Rep	166	-4.3%	-8	21	61

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NWS-Amlnc	News America Inc	134	-6.0%	-9	1	41
CPB	Campbell Soup Co	77	-5.5%	-5	-2	5
RAI	Reynolds Amern Inc	148	-4.1%	-6	9	19
UVN	Univision Comms Inc	845	-3.9%	-34	152	215
LIZ	Liz Claiborne Inc	872	-3.9%	-35	53	17

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ACAFFP	Cr Agricole SA	256	-8.3%	-23	42	96
ACAFFP-CRLYON	Cr LYONNAIS	255	-6.5%	-18	43	93
ITV-Carlton	CARLTON Comms Ltd	94	-6.2%	-6	-74	-75
DANBNK	Danske Bk A S	198	-6.0%	-13	8	41
CARR	Carrefour	177	-5.0%	-9	43	64

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JXHLD	JX Hldgs Inc	55	-2.6%	-1	2	0
RENSEL	Renesas Electrs Corp	190	-2.5%	-5	2	3
SUMIEL	Sumitomo Elec Inds Ltd	47	-1.3%	-1	2	3
EJRAIL	East Japan Rwy Co	51	-0.9%	0	0	2
NANKAI	Nankai Elec Rwy Co Ltd	113	-0.9%	-1	3	-1

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOALC	Rio Tinto Alcan Inc	22	15.7%	3	4	7
BZH	BEAZER HOMES USA INC	1929	13.8%	234	724	1103
TSO	Tesoro Corp	426	13.7%	51	119	137
ROSW-Inc	Roche Hldgs Inc	47	13.0%	5	9	11
EPD-OperLLC	Enterprise Prods Oper LLC	145	12.4%	16	44	53

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JTI	JTI UK Fin PLC	36	23.2%	7	5	7
STGOBN	Cie de St Gobain	218	19.6%	36	72	105
ALT	ALTADIS SA	42	17.5%	6	10	13
ALSTOM	ALSTOM	219	17.1%	32	62	95
PERNOD	Pernod Ricard	211	16.7%	30	56	71

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SUMIBK-Bank	Sumitomo Mitsui Bkg Corp	163	14.7%	21	48	55
MUFJ-BTMUFJ	Bk of Tokyo Mitsubishi UFJ Ltd	149	14.4%	19	40	43
BCHINL	Bk of China Ltd	218	12.7%	25	52	47
CCBC	China Constr Bk Corp	229	12.3%	25	46	45
EIBC	Expt Import Bk of China	204	12.0%	22	49	43

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

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