

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	179.86	4.21%	7.27	5.13	4.95
Markit iTraxx Europe Crossover Series 16	740.38	2.87%	20.69	18.02	0.44
Markit iTraxx Europe HiVol Series 16	264.57	3.47%	8.88	12.00	6.28
Markit CDX.NA.IG.17	129.93	0.24%	0.31	6.34	-4.56
Markit CDX.NA.HY.17	720.71	-0.90%	-6.52	50.97	-32.04
Markit CDX.NA.IG.HVOL.17	239.35	7.57%	16.85	23.95	-1.05
Markit CDX.EM.16	304.98	0.44%	1.34	17.48	-3.50
Markit iTraxx Japan Series Number 16	175.93	-3.91%	-7.15	2.57	-13.00
Markit iTraxx Asia ex-Japan IG Series Number 16	191.25	-5.26%	-10.61	-4.54	-2.00

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	328.86	3.42%	10.86	25.36	24.11
Markit iTraxx SovX Western Europe Series 6	342.80	2.72%	9.08	16.65	9.06
Markit iTraxx SovX Global Liquid Investment Grade Series 6	216.02	2.79%	5.86	17.69	18.24
Markit iTraxx SovX G7 Series 6	170.91	3.99%	6.55	13.18	18.10
Markit iTraxx SovX BRIC Series 6	176.63	-0.02%	-0.04	11.85	-0.32
Markit iTraxx SovX Asia Pacific Series 6	157.50	-6.53%	-11.00	2.50	-21.17

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	208.48	232.00	8.24%	-0.29%
Markit iBoxx USD Overall	205.90	68.94	7.74%	0.05%
Markit iBoxx USD Liquid High Yield Index	183.37	616.30	3.78%	-0.02%
Markit iBoxx EUR Overall	170.42	147.94	1.65%	-0.08%
Markit iBoxx EUR Sovereigns	168.02	139.34	0.47%	-0.31%
Markit iBoxx GBP Overall	239.47	42.71	11.82%	0.68%
Markit iBoxx Asia	158.14		5.06%	0.23%
Markit iBoxx Global Inflation-Linked Index All USD	228.34		10.01%	-0.87%
Markit iBoxx GEMX USD	120.59		-1.00%	-0.77%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.BBB.07-1	4.15	-9.12%	-0.42	-0.17	-0.75
Markit PRIMEX.ARM.2	85.31	-0.24%	-0.20	-0.30	2.85
Markit CMBX.NA.AM.1	87.81	0.50%	0.44	0.10	4.77
Markit MBX.FN30.550.03	109.16	-0.24%	-0.27	-0.33	-0.14
Markit IOS.FN30.650.67	16.84	-1.73%	-0.30	-0.14	-0.53

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	109	-5.4%	-6	-2	-7
PHILIP	Rep Philippines	189	-5.2%	-10	-7	14
CHINA	Peoples Rep China	138	-4.6%	-7	0	1
THAI	Kdom Thailand	190	-4.5%	-9	-2	17
INDON	Rep Indonesia	203	-4.0%	-8	-7	0

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVEN	Rep Slovenia	434	12.6%	49	140	159
SLOVAK	Slovak Rep	269	10.1%	25	50	50
SWED	Kdom Sweden	58	8.1%	4	7	0
CROATI	Rep Croatia	522	7.8%	38	59	52
SPAIN	Kdom Spain	447	6.8%	29	55	68

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	213	6.8%	14	32	29
ITALY	Rep Italy	551	5.0%	26	46	107
USGB	Utd Sts Amer	49	3.7%	2	3	4
DBR	Fed Rep Germany	93	2.7%	2	7	0
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	92	2.5%	2	3	1
JAPAN	Japan	109	-5.4%	-6	-2	-7

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PXD	Pioneer Nat Res Co	221	-8.7%	-21	-28	-56
WYELLC	WYETH LLC	18	-5.1%	-1	0	0
HOT	Starwood Hotels & Resorts Wwide Inc	179	-4.9%	-9	-13	-62
HON	Honeywell Intl Inc	49	-4.3%	-2	-1	-4
AGO-AGC	Assur Gty Corp	1250	-3.3%	-42	-26	23

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOLN	Rio Tinto plc	176	-5.3%	-10	-13	-2
MANSE	MAN SE	119	-3.2%	-4	-7	-17
BRITEL-BritTel	Brit Telecom PLC	131	-3.0%	-4	-10	-18
WINDAQ	Wind Acquisition Fin SA	1212	-2.9%	-36	-89	-41
SGCLN	Stagecoach Gp Plc	87	-2.7%	-2	-4	-3

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FUBON	Fubon Finl Hldg Co Ltd	103	-8.6%	-10	6	-8
HHHI	Hankyu Hanshin Hldgs Inc	91	-7.2%	-7	-7	-16
HYNMTR-Kia	Kia Mtrs Corp	181	-6.8%	-13	-4	-6
HYSAN	Hysan Dev Co Ltd	178	-6.6%	-13	-5	5
FUJIHI	Fuji Heavy Inds Ltd	118	-6.6%	-8	-11	-26

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SHC-Acceptance	SEARS ROEBUCK Accep CORP	884	10.4%	83	132	51
HPQ-HPESL	HP Enterprise Services LLC	31	5.4%	2	2	1
CSC	Computer Sciences Corp	364	4.5%	16	131	119
CAINC	CA, Inc.	178	4.4%	7	21	3
SPLS	Staples Inc	201	4.3%	8	20	31

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
INGHL	INEOS GROUP Hldgs Ltd	1200	7.5%	84	39	-54
ONOSM-ONOFin2	ONO Fin II plc	1455	7.5%	101	64	-383
TATAGP-CORUSLTD	CORUS GROUP Ltd	585	6.9%	38	97	87
IBERDU-Intl	Iberdrola Intl BV	274	6.7%	17	39	46
ASSGEN	Assicurazioni Generali S p A	376	6.5%	23	59	63

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OLYMPC	Olympus Corp	1538	29.5%	351	798	1470
NANKAI	Nankai Elec Rwy Co Ltd	135	3.3%	4	2	-1
CITOH	ITOCHU Corp	197	2.9%	5	5	-80
ISSETAN	Isetan Co Ltd	86	2.7%	2	2	-8
SANYO	SANYO Elec Co Ltd	76	2.3%	2	1	6

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

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