

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	185.32				
Markit iTraxx Europe Crossover Series 16	795.00				
Markit iTraxx Europe HiVol Series 16	255.00				
Markit CDX.NA.IG.17	133.91				
Markit CDX.NA.HY.16	664.65	-1.77%	-11.99	-40.44	-36.95
Markit CDX.NA.IG.HVOL.17	227.70				
Markit CDX.EM.16	314.08				
Markit iTraxx Japan Series Number 16	188.13				
Markit iTraxx Asia ex-Japan IG Series Number 16	201.67				

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	296.17				
Markit iTraxx SovX Western Europe Series 6	346.06				
Markit iTraxx SovX Global Liquid Investment Grade Series 6	206.03				
Markit iTraxx SovX G7 Series 6	163.70				
Markit iTraxx SovX BRIC Series 6	180.80				
Markit iTraxx SovX Asia Pacific Series 6	170.00				

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	206.92	237.35	0.07	0.00
Markit iBoxx USD Overall	205.32	75.73	0.07	0.00
Markit iBoxx USD Liquid High Yield Index	179.75	642.77	0.02	0.00
Markit iBoxx EUR Overall	173.02	115.17	0.03	0.00
Markit iBoxx EUR Sovereigns	172.98	93.06	0.03	0.00
Markit iBoxx GBP Overall	232.81	60.78	0.09	0.00
Markit iBoxx Asia	156.38		0.04	-0.01
Markit iBoxx Global Inflation-Linked Index All USD	227.27		0.09	0.00
Markit iBoxx Europe ABS Index EUR	96.56		-0.01	0.00
Markit iBoxx Europe RMBS Index EUR	95.05		-0.01	0.00
Markit iBoxx GEMX USD	121.82		0.00	0.00

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MOROC	Kdom Morocco	217	-3.1%	-7	-6	9
TURKEY	Rep Turkey	257	-1.5%	-4	2	9
VENZ	Rep Venezuela	1189	-1.2%	-14	3	-16
LITHUN	Rep Lithuania	265	-1.2%	-3	-4	-5
LATVIA	Rep Latvia	262	-0.4%	-1	-8	-4

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVEN	Rep Slovenia	211	7.8%	15	20	21
AUSTLA	Comwith Aust	82	6.3%	5	0	0
JAPAN	Japan	129	6.2%	8	6	20
NZ	New Zld	91	5.9%	5	1	0
THAI	Kdom Thailand	169	5.3%	9	13	24

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	129	6.2%	8	6	20
ITALY	Rep Italy	511	4.9%	24	9	133
DBR	Fed Rep Germany	94	3.4%	3	8	9
USGB	Utd Sts Amer	52	3.2%	2	1	3
FRTR	French Rep	186	2.8%	5	-7	21
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	85	2.1%	2	-2	0

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EFHC	Energy Future Hldgs Corp	4289	-9.0%	-426	-594	-1956
MGIC	MGIC Invst Corp	1481	-5.6%	-87	-149	-381
CESEOP	Caesars Entmt Oper Co Inc	1972	-5.1%	-105	-217	-73
COVLTD	Covidien Ltd	57	-5.1%	-3	-4	0
NALCO	NALCO Co	120	-4.3%	-5	-20	-33

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TMKLT	Tomkins Ltd	112	-19.7%	-28	-78	-65
IPRLN	Intl Pwr PLC	148	-4.8%	-7	-4	20
LAFCP	Lafarge	493	-4.1%	-21	-77	-37
SWEDBK	Swedbank AB	214	-4.0%	-9	-13	45
DANONE	DANONE	75	-3.7%	-3	-11	-13

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENSEL	Renesas Electrs Corp	296	-15.7%	-55	33	22
ASAGLA	Asahi Glass Co Ltd	53	-4.5%	-2	-2	5
CANNY	Canon Inc.	56	-4.5%	-3	1	8
TAKASH	Takashimaya Co Ltd	91	-4.0%	-4	-4	0
FUJIHI	Fuji Heavy Inds Ltd	129	-3.2%	-4	18	27

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OXY	Occidental Pete Corp	70	8.1%	5	11	16
DPL	DPL Inc	288	6.0%	16	42	70
CNP	Centerpoint Engy Inc	135	5.7%	7	9	30
GLW	Corning Inc	104	5.3%	5	0	9
WFC-BankNA	Wells Fargo Bk NA	131	4.7%	6	2	1

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WINDAQ	Wind Acquisition Fin SA	1331	16.3%	186	269	485
MKGA	Merck KGaA	111	15.3%	15	2	15
BAALD-AIR	BAA Arpts Ltd	239	10.3%	22	17	62
PPR	PPR	195	10.2%	18	-4	22
RNK	Rank Gp PLC	255	6.8%	16	8	8

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KAWHI	Kawasaki Heavy Inds Ltd	155	8.1%	12	16	33
CNOOC	CNOOC Ltd	148	7.9%	11	11	32
TAISEI	TAISEI Corp	260	6.4%	16	28	74
TENAGA	Tenaga Nasional BHD	145	6.4%	9	10	24
SHIMIZ	Shimizu Corp	126	6.2%	7	16	36

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

* Due to roll over the data for daily (%), daily (bps), weekly (bps) and monthly (bps) changes is not available.

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