

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	132.93	1.28%	1.68	-11.98	-16.76
Markit iTraxx Europe Crossover Series 16	580.73	1.78%	10.15	-48.77	-54.13
Markit iTraxx Europe HiVol Series 16	192.90	-0.05%	-0.10	-20.81	-39.15
Markit CDX.NA.IG.17	97.88	0.39%	0.38	-2.93	-4.09
Markit CDX.NA.IG.HVOL.17	195.22	0.01%	0.02	-3.23	-21.02
Markit CDX.EM.16	253.04	-0.23%	-0.58	-11.84	-23.50
Markit iTraxx Japan Series Number 16	139.11	-0.71%	-1.00	-8.93	-28.85
Markit iTraxx Asia ex-Japan IG Series Number 16	160.75	1.65%	2.61	-1.75	-27.88

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	284.33	-0.41%	-1.17	-16.97	-33.47
Markit iTraxx SovX Western Europe Series 6	347.73	2.91%	9.84	2.80	19.92
Markit iTraxx SovX Global Liquid Investment Grade Series 6	184.94	0.61%	1.12	-7.01	-18.08
Markit iTraxx SovX G7 Series 6	138.02	1.83%	2.48	-9.78	-9.90
Markit iTraxx SovX BRIC Series 6	148.75	0.13%	0.19	-8.34	-19.41
Markit iTraxx SovX Asia Pacific Series 6	133.25	2.50%	3.25	-3.38	-17.75

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	216.08	215.07	2.77%	0.02%
Markit iBoxx USD Overall	208.12	74.68	0.41%	0.16%
Markit iBoxx USD Liquid High Yield Index	195.00	560.21	4.15%	0.11%
Markit iBoxx EUR Overall	178.01	120.88	2.79%	0.07%
Markit iBoxx EUR Sovereigns	177.74	106.46	2.81%	0.03%
Markit iBoxx GBP Overall	241.00	51.27	-0.63%	0.50%
Markit iBoxx Asia	163.29		3.41%	-0.10%
Markit iBoxx Global Inflation-Linked Index All USD	234.76		2.05%	0.20%
Markit iBoxx Europe ABS Index EUR	101.84		1.84%	-0.15%
Markit iBoxx Europe RMBS Index EUR	101.43		1.43%	-0.15%
Markit iBoxx GEMX USD	128.00		8.50%	-0.14%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.PENAAA.07-2	35.67	-0.76%	-0.27	0.21	-0.20
Markit PRIMEX.ARM.1	102.72	-0.08%	-0.08	0.34	-0.19
Markit CMBX.NA.BBB.2	16.12	-1.49%	-0.24	-0.31	-0.77
Markit MBX.FN30.350.10	103.50	0.23%	0.23	-0.61	0.03
Markit OS.FN30.400.09	13.25	-3.53%	-0.48	0.66	0.05

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
VENZ	Rep Venezuela	764	-2.6%	-20	-50	-110
UKRAIN	Ukraine	779	-1.6%	-13	-51	-67
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	73	-1.4%	-1	-5	-7
BGARIA	Rep Bulgaria	299	-1.3%	-4	-20	-59
PERU	Rep Peru	144	-1.3%	-2	-6	-26

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NETHRS	Kdom Neth	100	3.5%	3	-4	-8
FRTR	French Rep	183	3.3%	6	-14	12
ITALY	Rep Italy	391	3.0%	11	-28	-48
CHINA-HongKong	Hong Kong Spl Admin Region	72	2.9%	2	-1	-14
BELG	Kdom Belgium	245	2.2%	5	6	-18

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	183	3.3%	6	-14	12
ITALY	Rep Italy	391	3.0%	11	-28	-48
DBR	Fed Rep Germany	82	1.1%	1	-7	-8
USGB	Utd Sts Amer	38	-0.2%	0	0	-8
JAPAN	Japan	122	-0.4%	-1	-7	-9
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	73	-1.4%	-1	-5	-7

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FDC	1st Data Corp	878	-5.9%	-55	-93	-92
DOMC	Domtar Corp	184	-5.6%	-11	-15	-34
CSCO	Cisco Sys Inc	83	-4.4%	-4	-7	-12
ORAMR	Oracle America Inc	22	-4.3%	-1	0	-1
AZO	Autozone Inc	50	-4.2%	-2	-4	-8

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
LIFP	Klepierre	164	-10.6%	-19	-21	-46
PEUGOT	Peugeot SA	472	-5.8%	-29	-63	-70
PEUGOT-BanqPsa	Bqe Psa Fin	470	-5.7%	-29	-62	-83
SVSKHB	Svenska Handelsbanken AB	118	-4.9%	-6	-7	-10
RENTPL	Rentokil Initial 1927 Plc	132	-3.3%	-4	-11	-13

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPSHG	Nippon Sheet Glass Co Ltd	255	-6.8%	-19	-8	46
HITACH	Hitachi Ltd	70	-4.3%	-3	-4	-1
TMSK	Temasek Hldgs	79	-4.2%	-4	0	-19
MITCO	Mitsubishi Corp	68	-3.2%	-2	-4	-11
MITELC	Mitsubishi Elec Corp	54	-3.1%	-2	-2	-1

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
LUV	Southwest Aircls Co	158	7.4%	11	15	3
CMCSA-CableLLC	Comcast Cable Comms LLC	16	7.2%	1	0	0
MWD	Morgan Stanley	335	5.6%	18	13	42
C	Citigroup Inc	244	5.0%	12	-9	32
AET	Aetna Inc.	63	4.8%	3	4	5

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BNP	BNP Paribas	213	5.8%	12	-18	-4
SANPAO	Intesa Sanpaolo SpA	338	5.4%	17	4	-45
CCBP-NATIXI	Natixis	232	4.9%	11	-4	1
SOCGEN	Societe Generale	279	4.5%	12	-28	-22
ACAFFP	Cr Agricole SA	250	4.3%	10	-22	13

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HYNMTR-Kia	Kia Mtrs Corp	162	4.3%	7	0	-21
HANABK	Hana Bank	164	3.0%	5	1	-26
CASIO	CASIO COMPUTER CO LTD	72	2.9%	2	3	-5
INDKOR	Indl Bk Korea	156	2.9%	4	-2	-24
SUMIRD	Sumitomo Rlty & Dev Co Ltd	155	2.7%	4	-10	-57

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

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