

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	152.65	-5.44%	-8.79	-17.64	25.77
Markit iTraxx Europe Crossover Series 15	644.83	-5.59%	-38.20	-67.17	163.50
Markit iTraxx Europe HiVol Series 15	236.57	-6.09%	-15.33	-25.24	40.07
Markit CDX.NA.IG.16	114.50	-3.04%	-3.59	-10.30	17.00
Markit CDX.NA.HY.16	629.75	-3.99%	-26.19	-71.96	110.20
Markit CDX.NA.IG.HVOL.16	191.62	-6.94%	-14.28	-12.88	28.56
Markit CDX.EM.15	263.91	-5.74%	-16.06	-39.55	45.24
Markit iTraxx Japan Series Number 15	141.46	-2.30%	-3.33	-18.60	20.75
Markit iTraxx Asia ex-Japan IG Series Number 15	147.86	-3.72%	-5.72	-19.21	24.15

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	247.80	-4.14%	-10.70	-21.45	32.13
Markit iTraxx SovX Western Europe Series 5	290.53	-3.08%	-9.23	-10.82	-1.37
Markit iTraxx SovX Global Liquid Investment Grade Series 5	186.74	-3.79%	-7.36	-14.24	17.68
Markit iTraxx SovX G7 Series 5	127.86	-3.10%	-4.09	-7.49	4.62
Markit iTraxx SovX BRIC Series 5	144.45	-5.41%	-8.26	-18.03	29.85
Markit iTraxx SovX Asia Pacific Series 5	142.63	-2.44%	-3.57	-12.00	19.80

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Overall	203.41	72.20	6.44%	-0.03%
Markit iBoxx USD Liquid High Yield Index	179.97	623.32	1.86%	0.99%
Markit iBoxx EUR Overall	172.36	97.40	2.81%	-0.31%
Markit iBoxx EUR Sovereigns	172.13	73.78	2.93%	-0.42%
Markit iBoxx GBP Overall	227.08	64.63	6.03%	-0.91%
Markit iBoxx Asia	161.03		6.99%	0.12%
Markit iBoxx Global Inflation-Linked Index All USD	230.00		10.81%	-1.03%
Markit iBoxx Europe ABS Index EUR	97.06		-0.21%	-0.09%
Markit iBoxx Europe RMBS Index EUR	95.21		-1.25%	-0.14%
Markit iBoxx GEMX USD	129.66		6.45%	0.24%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SWED	Kdom Sweden	53	-10.9%	-7	-5	5
PERU	Rep Peru	147	-8.3%	-13	-21	22
DENK	Kdom Denmark	99	-6.2%	-7	-10	9
DBR	Fed Rep Germany	75	-6.1%	-5	-10	7
COLOM	Rep Colombia	141	-6.1%	-9	-19	30

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GUATEM	Rep Guatemala	220	1.5%	3	1	59

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	50	0.0%	0	2	-6
JAPAN	Japan	105	-2.5%	-3	-8	15
FRTR	French Rep	155	-2.7%	-4	-9	13
ITALY	Rep Italy	361	-2.9%	-11	-16	-5
UKIN	Utd Kdom Gt Britn & Nthn Irland	74	-4.4%	-3	-10	-2
DBR	Fed Rep Germany	75	-6.1%	-5	-10	7

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HOV	Hovnanian Entpers Inc	5525	-21.2%	-1489	-3539	2244
HOV-K	K Hovnanian Entpers Inc	5645	-20.5%	-1458	-3981	2358
MGMRI	MGM Resorts Intl	873	-11.4%	-113	-265	141
CESENT	Caesars Entmt Corp	1666	-11.4%	-214	-413	373
CESEOP	Caesars Entmt Oper Co Inc	1664	-10.3%	-190	-341	383

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FERRUZ	Edison S p A	183	-14.6%	-31	-32	33
LNKX	Lanxess	220	-14.1%	-36	11	81
ARMLL	ArcelorMittal	425	-12.3%	-60	-79	124
TKAGR	ThyssenKrupp AG	368	-12.2%	-51	-78	155
CLAR	Clariant AG	292	-12.1%	-40	-43	142

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORBK	Norinchukin Bk	111	-13.1%	-17	-20	12
ASACHE	Asahi Kasei Corp	46	-9.1%	-5	-2	0
HYSAN	Hysan Dev Co Ltd	123	-6.1%	-8	-12	25
HKLAND-Co	Hongkong Ld Co Ltd	147	-6.0%	-9	-10	32
MIZUHO-CorpBank	Mizuho Corporate Bk	197	-5.9%	-12	-29	43

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	21	4.3%	1	-1	5
GENRTA	GenOn North America LLC	148	1.9%	3	0	11
ALTEL	ALLTEL Corp	19	0.7%	0	-1	2
TSN	Tyson Foods Inc	191	0.6%	1	-17	2
BRK-BRLF	Burlington Northern Santa Fe LLC	35	0.3%	0	-2	1

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPSHG-PILKING	PILKINGTON GROUP Ltd	33	2.7%	1	1	4
EMGLN	Man Gp plc	351	2.3%	8	7	35
RAGAG-EVODEG	Evonik Degussa GmbH	50	2.2%	1	5	4
DT	Deutsche Telekom AG	115	1.7%	2	-3	25
ENECH	Eneco Hldg N V	60	1.5%	1	0	1

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MITELC	Mitsubishi Elec Corp	59	5.7%	3	4	11
GLFSP	GLOBALFOUNDRIES SINGAPORE PTE LTD	184	5.3%	9	2	44
SPOWER-PwrAsts	SP POWERASSETS Ltd	80	3.3%	3	-6	14
ASAGLA	Asahi Glass Co Ltd	51	2.7%	1	1	5
MITCHM	MITSUBISHI Chem Corp	74	2.3%	2	1	4

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

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