

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	111.44	-0.02%	-0.02	1.98	8.06
Markit iTraxx Europe Crossover Series 15	412.13	0.57%	2.34	7.75	38.46
Markit iTraxx Europe HiVol Series 15	163.97	0.72%	1.17	6.47	24.70
Markit CDX.NA.IG.16	99.50	-0.04%	-0.04		7.75
Markit CDX.NA.HY.16	506.43	-0.18%	-0.89	-0.87	52.20
Markit CDX.NA.IG.HVOL.16	159.84	-0.36%	-0.58	-0.49	9.14
Markit CDX.EM.15	231.29	0.50%	1.15	8.66	20.77
Markit iTraxx Japan Series Number 15	132.71	-0.47%	-0.62	-2.79	10.65
Markit iTraxx Asia ex-Japan IG Series Number 15	118.08	-0.39%	-0.46	2.75	8.41

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	203.88	-0.06%	-0.12	2.88	5.63
Markit iTraxx SovX Western Europe Series 5	223.86	0.72%	1.61	6.01	22.91
Markit iTraxx SovX Global Liquid Investment Grade Series 5	147.10	0.09%	0.14	2.45	8.52
Markit iTraxx SovX G7 Series 5	80.28	0.80%	0.64	-1.42	2.11
Markit iTraxx SovX BRIC Series 5	112.65	0.66%	0.74	0.52	6.48
Markit iTraxx SovX Asia Pacific Series 5	119.38	-1.01%	-1.22	0.38	3.68

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	201.40	164.43	4.56%	-0.10%
Markit iBoxx USD Overall	197.67	53.94	3.44%	-0.04%
Markit iBoxx USD Liquid High Yield Index	182.84	514.20	3.49%	-0.37%
Markit iBoxx EUR Overall	168.96	78.08	0.78%	-0.04%
Markit iBoxx EUR Sovereigns	167.63	63.10	0.24%	-0.07%
Markit iBoxx GBP Overall	220.79	52.58	3.10%	-0.10%
Markit iBoxx Asia	156.28		3.83%	0.00%
Markit iBoxx Global Inflation-Linked Index All USD	222.65		7.27%	-0.21%
Markit iBoxx GEMX USD	127.82		4.94%	-0.04%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PORTUG	Rep Portugal	766	-2.1%	-17	9	106
SLOVEN	Rep Slovenia	95	-1.1%	-1	11	13
IRELND	Rep Irind	768	-0.2%	-2	30	110

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SWED	Kdom Sweden	27	12.9%	3	2	2
DENK	Kdom Denmark	35	8.7%	3	3	5
JAPAN	Japan	92	6.3%	5	2	9
CHINA-HongKong	Hong Kong Spl Admin Region	54	6.2%	3	1	8
CHINA	Peoples Rep China	82	5.9%	5	3	10

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	92	6.3%	5	2	9
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	66	5.3%	3	1	5
DBR	Fed Rep Germany	42	5.0%	2	1	1
FRTR	French Rep	82	4.0%	3	4	6
ITALY	Rep Italy	175	2.8%	5	-3	5
USGB	Utd Sts Amer	54	-0.1%	0	2	3

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SHC-S	Sears Roebuck & Co	515	-2.9%	-16	-19	7
BUD	Anheuser Busch Cos Inc	36	-2.2%	-1	-1	0
GENRTA	GenOn North America LLC	119	-1.7%	-2	2	10
UVN	Univision Comms Inc	633	-0.5%	-3	6	68
PMI	PMI Gp Inc	1987	-0.3%	-6	74	560

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RHA	Rhodia	87	-4.9%	-5	4	19
RAGAG-EVODEG	Evonik Degussa GmbH	43	-4.0%	-2	-2	-6
BWGPSK	BAWAG P.S.K	149	-3.7%	-6	0	-3
HSBC	HSBC Hldgs plc	88	-2.5%	-2	-8	1
RWE	RWE AG	88	-2.4%	-2	-6	3

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JXHLD	JX Hldgs Inc	52	-9.2%	-5	-5	-4
TOKELP	Tokyo Elec Pwr Co Inc	807	-7.0%	-61	-190	163
TOBRAI	Tobu Rwy Co Ltd	89	-2.5%	-2	-1	0
CHUGEP	Chugoku Elec Pwr Co Inc	141	-1.7%	-2	-16	59
SPOWER-PwrAsts	SP POWERASSETS Ltd	51	-1.6%	-1	-2	-1

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NBR-Inc	Nabors Inds Inc	106	9.2%	9	9	13
FCX	Freeport McMoran Copper & Gold Inc	140	9.1%	12	17	21
WMB	Williams Cos Inc	95	6.9%	6	9	17
IPG	Interpublic Gp Cos Inc	156	6.6%	10	9	12
DO	Diamond Offshore Drilling Inc	82	6.5%	5	6	10

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FERRUZ	Edison S p A	153	19.3%	25	27	34
MILANO	Bca Pop di Milano Soc Coop a r l	254	11.4%	26	0	95
NIECO	Nielsen Co	85	10.2%	8	10	16
ELESM	Endesa S A	129	6.2%	8	9	20
TKAGR	ThyssenKrupp AG	207	5.8%	11	22	18

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SAMSNG-Electron	Samsung Electrs Co Ltd	73	7.1%	5	2	4
CJAPRR	Cen Japan Rwy Co	46	6.8%	3	3	4
MAYMK	Malayan Bkg BHD	95	6.7%	6	6	11
KCRC	Kowloon Canton Rwy Corp	53	6.4%	3	4	9
MISCBH	MISC BHD	86	6.3%	5	5	10

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

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