

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 | 97.34 | 2.28% | 2.17 | -0.05 | |
| Markit iTraxx Europe Crossover Series 15 | 370.81 | 2.98% | 10.73 | 3.31 | |
| Markit iTraxx Europe HiVol Series 15 | 135.56 | 1.99% | 2.64 | -0.85 | |
| Markit CDX.NA.IG.16 | 94.98 | 1.17% | 1.10 | 1.28 | |
| Markit CDX.NA.HY.16 | 444.89 | 1.92% | 8.36 | 9.75 | |
| Markit CDX.NA.IG.HVOL.16 | 151.92 | 0.16% | 0.25 | 0.67 | |
| Markit CDX.EM.15 | 197.08 | 1.82% | 3.52 | -2.89 | |
| Markit iTraxx Japan Series Number 15 | 135.19 | 3.20% | 4.19 | -5.37 | |
| Markit iTraxx Asia ex-Japan IG Series Number 15 | 106.11 | 2.69% | 2.78 | 1.86 | |

Markit iTraxx SovX

| Index | Spread | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--|--------|---------------|-----------------|------------------|-------------------|
| Markit iTraxx SovX CEEMEA Series 5 | 186.05 | 2.29% | 4.17 | 1.55 | |
| Markit iTraxx SovX Western Europe Series 5 | 165.79 | 4.51% | 7.16 | -0.34 | |
| Markit iTraxx SovX Global Liquid Investment Grade Series 5 | 129.71 | 2.41% | 3.06 | -2.11 | |
| Markit iTraxx SovX G7 Series 5 | 66.69 | 3.49% | 2.25 | -2.34 | |
| Markit iTraxx SovX BRIC Series 5 | 101.89 | 2.87% | 2.85 | 1.67 | |
| Markit iTraxx SovX Asia Pacific Series 5 | 113.50 | 2.07% | 2.30 | -1.00 | |

Markit iBoxx

| Index | Current Index Value | Asset Swap Margin | Return YTD | Daily Return |
|--|---------------------|-------------------|------------|--------------|
| Markit iBoxx USD Liquid Investment Grade Index | 194.34 | 150.29 | 0.90% | 0.25% |
| Markit iBoxx USD Overall | 191.82 | 52.33 | 0.38% | 0.34% |
| Markit iBoxx USD Liquid High Yield Index | 184.88 | 425.13 | 4.64% | -0.10% |
| Markit iBoxx EUR Overall | 166.55 | 59.80 | -0.65% | 0.30% |
| Markit iBoxx EUR Sovereigns | 165.69 | 42.47 | -0.92% | 0.35% |
| Markit iBoxx GBP Overall | 214.19 | 49.50 | 0.01% | 0.84% |
| Markit iBoxx Asia | 154.22 | | 2.46% | -0.28% |
| Markit iBoxx Global Inflation-Linked Index All USD | 218.29 | | 5.16% | 0.37% |
| Markit iBoxx GEMX USD | 127.01 | | 4.28% | -0.31% |

Sovereign Credit Improvement

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|---------------|----------|---------------|-----------------|------------------|-------------------|
| LITHUN | Rep Lithuania | 204 | -1.6% | -3 | -11 | -45 |
| CHILE | Rep of Chile | 59 | -1.6% | -1 | 1 | -14 |
| LATVIA | Rep Latvia | 200 | -0.8% | -2 | -11 | -48 |
| NZ | New Zld | 62 | -0.1% | 0 | -1 | -5 |
| COLOM | Rep Colombia | 100 | -0.1% | 0 | -7 | -17 |

Sovereign Credit Deterioration

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|----------------|----------------------------|----------|---------------|-----------------|------------------|-------------------|
| FINL | Rep Finland | 25 | 6.8% | 2 | -2 | -8 |
| SPAIN | Kdom Spain | 213 | 6.3% | 13 | -7 | -25 |
| DBR | Fed Rep Germany | 41 | 5.9% | 2 | 0 | -5 |
| AUST | Rep Austria | 54 | 5.3% | 3 | -1 | -17 |
| CHINA-HongKong | Hong Kong Spl Admin Region | 43 | 4.9% | 2 | 1 | -2 |

G7 Industrialised Countries CDS

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|--------------------------------|----------|---------------|-----------------|------------------|-------------------|
| DBR | Fed Rep Germany | 41 | 5.9% | 2 | 0 | -5 |
| UKIN | Utd Kdom Gt Britn & Nthn Irlnd | 52 | 4.4% | 2 | 1 | -5 |
| FRTR | French Rep | 66 | 3.5% | 2 | -3 | -16 |
| ITALY | Rep Italy | 130 | 3.4% | 4 | -8 | -34 |
| JAPAN | Japan | 86 | 2.6% | 2 | -6 | -30 |
| USGB | Utd Sls Amer | 41 | 0.4% | 0 | 2 | -2 |

Corporate Credit Improvement[†]

North America

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|----------------|----------------------|----------|---------------|-----------------|------------------|-------------------|
| TOYOTA-MotCred | Toyota Mtr Cr Corp | 102 | -7.3% | -8 | -11 | -23 |
| CYH | Cmnty Health Sys Inc | 573 | -4.5% | -27 | 111 | 115 |
| UHS | Unvl Health Svcs Inc | 192 | -1.8% | -3 | 11 | 38 |
| RPMINT | RPM Intl Inc | 141 | -1.6% | -2 | -6 | -3 |
| CNAFNL | CNA Finl Corp | 131 | -1.6% | -2 | -13 | -24 |

Europe

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|----------------------|----------|---------------|-----------------|------------------|-------------------|
| COGN | Cognis GmbH | 25 | -3.0% | -1 | -1 | 2 |
| BPESP | Bco Pop Espanol | 305 | -2.8% | -9 | -29 | -108 |
| JTI | JTI UK Fin PLC | 30 | -1.7% | -1 | -2 | -4 |
| HSB | HSB Nordbank AG | 164 | -1.6% | -3 | -2 | -33 |
| RNTKIL | RENTOKIL INITIAL PLC | 165 | -1.5% | -2 | 10 | 7 |

Asia

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|----------------------------|----------|---------------|-----------------|------------------|-------------------|
| TOKGAS | TOKYO GAS CO LTD | 56 | -4.7% | -3 | -3 | -2 |
| OSAKAG | Osaka Gas Co Ltd | 55 | -2.8% | -2 | -1 | 1 |
| NOMURA | Nomura Hldgs Inc | 210 | -2.6% | -6 | -3 | 11 |
| TAISHO | Mitsui Sumitomo Ins Co Ltd | 80 | -2.4% | -2 | -9 | -1 |
| KHCL | Kirin Hldgs Co Ltd | 41 | -2.4% | -1 | -1 | -1 |

Corporate Credit Deterioration[†]

North America

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|-----------|----------------------------------|----------|---------------|-----------------|------------------|-------------------|
| WINDS | Windstream Corp | 299 | 6.4% | 19 | 4 | -7 |
| FRCA | Frontier Comms Corp | 331 | 6.4% | 20 | 26 | 33 |
| MCLTHY | McClatchy Co | 886 | 6.2% | 49 | 74 | 98 |
| MGIC | MGIC Invt Corp | 436 | 5.4% | 22 | 28 | 43 |
| TXU-Texas | TX Competitive Elec Hldgs Co LLC | 2948 | 5.2% | 96 | 176 | -1103 |

Europe

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|------------|------------------------------|----------|---------------|-----------------|------------------|-------------------|
| CPGLN | Compass Gp PLC | 70 | 28.7% | 16 | 16 | 21 |
| DEXO | SODEXO | 70 | 9.6% | 6 | 7 | 7 |
| BASFSE | BASF SE | 50 | 8.6% | 4 | 3 | 2 |
| RSA-InsPLC | Royal & Sun Alliance Ins PLC | 76 | 6.9% | 5 | 0 | -1 |
| VLOF | Valeo | 139 | 6.6% | 9 | 7 | 0 |

Asia

| Ticker | Name | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|-----------------------|----------|---------------|-----------------|------------------|-------------------|
| MTRC | MTR Corp Ltd | 42 | 6.3% | 2 | 2 | -1 |
| TOKELP | Tokyo Elec Pwr Co Inc | 406 | 5.7% | 23 | 24 | 46 |
| HYSAN | Hysan Dev Co Ltd | 73 | 5.5% | 4 | 10 | -1 |
| POHANG | POSCO | 94 | 4.2% | 4 | 3 | -13 |
| GENT | Genting Bhd | 82 | 4.1% | 3 | 3 | -8 |

† 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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