

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	176.68	-1.65%	-2.96	-14.88	-30.98
Markit iTraxx Europe Crossover Series 16	774.50	0.00%	0.00	-38.57	-62.69
Markit iTraxx Europe HiVol Series 16	274.07	-0.97%	-2.69	-14.93	-39.10
Markit CDX.NA.IG.17	124.66	-1.45%	-1.84	-5.30	-21.26
Markit CDX.NA.HY.17	706.18	-1.25%	-8.94	-28.19	0.00
Markit CDX.NA.IG.HVOL.17	244.86	-1.70%	-4.23	-5.42	-22.91
Markit CDX.EM.16	314.35	0.61%	1.90	-2.36	-33.31
Markit iTraxx Japan Series Number 16	186.93	-3.15%	-6.07	-2.24	-13.50
Markit iTraxx Asia ex-Japan IG Series Number 16	209.00	-2.94%	-6.33	-2.20	-18.75

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	345.21	-0.06%	-0.20	-9.33	-32.21
Markit iTraxx SovX Western Europe Series 6	356.69	-1.18%	-4.27	-26.53	-20.94
Markit iTraxx SovX Global Liquid Investment Grade Series 6	217.93	-0.69%	-1.51	-8.73	-26.09
Markit iTraxx SovX G7 Series 6	169.37	-1.37%	-2.35	-15.81	-15.98
Markit iTraxx SovX BRIC Series 6	192.36	-0.24%	-0.46	-1.17	-23.64
Markit iTraxx SovX Asia Pacific Series 6	171.00	-2.29%	-4.00	-3.00	-14.00

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	208.62	245.70	8.31%	-0.47%
Markit iBoxx USD Overall	206.31	76.08	7.96%	-0.25%
Markit iBoxx USD Liquid High Yield Index	185.33	613.18	4.89%	0.21%
Markit iBoxx EUR Overall	172.26	139.75	2.75%	-0.11%
Markit iBoxx EUR Sovereigns	172.00	117.65	2.85%	-0.25%
Markit iBoxx GBP Overall	241.30	53.57	12.67%	0.20%
Markit iBoxx Asia	158.05		5.01%	0.43%
Markit iBoxx Global Inflation-Linked Index All USD	230.67		11.13%	-0.12%
Markit iBoxx Europe ABS Index EUR	100.38		-1.44%	0.08%
Markit iBoxx Europe RMBS Index EUR	100.03		-2.19%	0.06%
Markit iBoxx GEMX USD	118.61		-2.62%	-0.06%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-2	43.15	-0.33%	-0.14	0.05	3.25
Markit PRIMEX.ARM.2	86.07	0.11%	0.09	0.21	1.49
Markit CMBX.NA.AA.1	66.80	0.87%	0.57	1.26	5.97
Markit MBX.FN30.600.08	109.81	-0.30%	-0.33	-0.50	0.27
Markit IOS.FN30.650.67	17.06	-2.15%	-0.38	-0.77	-0.11

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CHINA-HongKong	Hong Kong Spl Admin Region	93	-5.8%	-6	-1	-10
KOREA	Rep Korea	162	-4.2%	-7	8	-13
AUSTLA	Comwlth Aust	85	-3.2%	-3	1	-11
NORWAY	Kdom Norway	44	-3.0%	-1	-3	-7
POLAND	Rep Poland	273	-2.6%	-7	-14	-50

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BRAZIL	Federative Rep Brazil	164	2.0%	3	2	-26
PANAMA	Rep Panama	154	1.6%	3	2	-26
COLOM	Rep Colombia	157	1.5%	2	1	-31
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	98	1.4%	1	0	-1
FRTR	French Rep	222	1.2%	3	-16	-27

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	98	1.4%	1	0	-1
FRTR	French Rep	222	1.2%	3	-16	-27
USGB	Utd Sts Amer	52	0.0%	0	-2	-2
DBR	Fed Rep Germany	102	-1.0%	-1	-3	-7
ITALY	Rep Italy	491	-1.9%	-9	-80	-72
JAPAN	Japan	140	-2.0%	-3	4	17

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	5484	-8.7%	-520	-204	-4125
ATTINC-ML	AT&T Mobility LLC	26	-5.0%	-1	-5	-16
BACORP	Bk of America Corp	408	-3.2%	-14	1	-74
NYT	NY Times Co	318	-2.9%	-9	1	-52
GENRTA	GenOn North America LLC	167	-2.4%	-4	3	1

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
UNROSE	UNIBAIL RODAMCO SE	202	-6.5%	-14	-18	-11
DB	Deutsche Bk AG	203	-5.6%	-12	-35	-86
BNP	BNP Paribas	269	-5.6%	-16	-54	-81
ZINCO	Zurich Ins Co Ltd	131	-5.3%	-7	-23	-37
AVLN	Aviva plc	177	-5.1%	-9	-17	-31

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPEXP	Nippon Express Co Ltd	53	-8.9%	-5	-4	-7
SAMSNGL-Electron	Samsung Electrs Co Ltd	135	-6.2%	-9	4	-16
IOI	IOI Corp BHD	161	-5.7%	-10	9	-11
KDICB	Korea Dep Ins Corp	161	-5.1%	-9	6	-11
SKM	SK Telecom Co Ltd	174	-4.6%	-8	5	-12

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CESENT	Caesars Entmt Corp	5317	5.3%	267	402	1521
ALTEL	ALLTEL Corp	21	5.2%	1	0	-2
MCD	McDONALDS Corp	26	4.8%	1	1	-2
TIN	Temple Inland Inc	39	4.2%	2	3	-5
HOT	Starwood Hotels & Resorts Wwide Inc	185	3.8%	7	5	-15

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ALLNCE	Alliance & Leicester plc	237	4.0%	9	-8	4
ITV-Carlton	CARLTON Comms Ltd	121	3.1%	4	6	-26
CDBRYH	CADBURY Hldgs Ltd	40	1.1%	0	-1	-2
RHA	Rhodia	86	1.0%	1	2	14
HBOS	HBOS Plc	233	0.9%	2	-23	-36

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ODAKYU	Odakyu Elec Rwy Co Ltd	50	7.0%	3	1	-4
AJINOM	Ajinomoto Co Inc	39	3.1%	1	1	-1
YAMAHA	YAMAHA Mtr CO LTD	83	3.1%	2	3	0
TOKELP	Tokyo Elec Pwr Co Inc	1007	2.9%	28	7	-336
NTTDCM	NTT Docomo Inc	52	2.8%	1	1	-1

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

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