

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	173.31	-1.01%	-1.77	17.78	17.26
Markit iTraxx Europe Crossover Series 15	714.19	-0.70%	-5.06	62.56	62.12
Markit iTraxx Europe HiVol Series 15	260.10	-0.38%	-1.00	22.71	22.52
Markit CDX.NA.IG.16	124.67	2.47%	3.01	7.25	8.08
Markit CDX.NA.HY.16	680.94	2.23%	14.87	36.63	5.24
Markit CDX.NA.IG.HVOL.16	211.09	1.34%	2.79	10.50	8.17
Markit CDX.EM.15	288.09	2.93%	8.21	21.19	-5.35
Markit iTraxx Japan Series Number 15	150.75	-0.21%	-0.32	11.68	16.41
Markit iTraxx Asia ex-Japan IG Series Number 15	159.79	1.21%	1.91	17.36	11.46

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	256.67	-1.74%	-4.54	7.87	-12.83
Markit iTraxx SovX Western Europe Series 5	322.50	0.92%	2.94	23.97	33.60
Markit iTraxx SovX Global Liquid Investment Grade Series 5	200.55	0.35%	0.70	11.74	1.69
Markit iTraxx SovX G7 Series 5	142.26	-0.43%	-0.61	9.90	5.29
Markit iTraxx SovX BRIC Series 5	153.55	1.09%	1.66	11.22	-7.85
Markit iTraxx SovX Asia Pacific Series 5	147.13	-1.26%	-1.87	11.83	2.88

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.47	228.45	7.71%	-0.07%
Markit iBoxx USD Overall	205.12	73.73	7.33%	0.14%
Markit iBoxx USD Liquid High Yield Index	179.95	635.75	1.85%	0.17%
Markit iBoxx EUR Overall	173.54	98.95	3.51%	0.17%
Markit iBoxx EUR Sovereigns	173.50	75.41	3.75%	0.21%
Markit iBoxx GBP Overall	230.61	60.98	7.68%	0.00%
Markit iBoxx Asia	161.34		7.19%	-0.05%
Markit iBoxx Global Inflation-Linked Index All USD	229.50		10.57%	0.05%
Markit iBoxx Europe ABS Index EUR	96.84		-0.43%	0.03%
Markit iBoxx Europe RMBS Index EUR	95.27		-1.19%	0.02%
Markit iBoxx GEMX USD	127.70		4.84%	-0.53%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AUST	Rep Austria	128	-2.9%	-4	8	-4
AUSTLA	Comwlth Aust	72	-2.2%	-2	5	-12
NZ	New Zld	82	-1.9%	-2	2	-16
EGYPT	Arab Rep Egypt	396	-1.8%	-7	1	3
ARGENT	Argentine Rep	822	-1.6%	-13	26	31

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MEX	Utd Mexican Sts	155	3.2%	5	13	-8
BRAZIL	Federative Rep Brazil	156	3.0%	4	13	-6
PERU	Rep Peru	160	2.6%	4	12	-11
PANAMA	Rep Panama	150	2.4%	4	12	-4
IRELND	Rep Irlnd	837	2.0%	16	52	38

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	80	1.7%	1	4	-6
ITALY	Rep Italy	434	1.0%	4	50	64
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	76	0.0%	0	0	-12
USGB	Utd Sts Amer	51	-0.1%	0	0	-5
JAPAN	Japan	108	-0.5%	-1	5	3
FRTR	French Rep	171	-1.4%	-2	9	5

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOALC	Rio Tinto Alcan Inc	20	-7.2%	-2	-1	-2
DYN-Holdings	Dynegy Hldgs Inc	2013	-4.6%	-96	-97	-309
WEN	Wendys Intl Inc	314	-3.0%	-10	-5	-36
WFT-Inc	Weatherford Intl Inc	166	-2.8%	-5	2	6
ALCLCT-US	Alcatel Lucent USA Inc	726	-2.6%	-20	34	66

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERNOD	Pernod Ricard	212	-16.0%	-40	-7	1
STENA	Stena Aktiebolag	986	-7.8%	-83	-33	-1
LINDE	Linde AG	80	-6.4%	-6	1	10
RHA	Rhodia	98	-5.6%	-6	6	-2
FSEKGA	Fresenius SE & Co KGaA	292	-5.0%	-15	9	-59

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MUFJ-BTMUFJ	Bk of Tokyo Mitsubishi UFJ Ltd	149	-6.4%	-10	-7	0
SUMIBK-Bank	Sumitomo Mitsui Bkg Corp	164	-5.4%	-9	-4	0
MIZUHO-CorpBank	Mizuho Corporate Bk	176	-5.0%	-9	-8	-18
CHUBEP	CHUBU Elec Pwr Co Inc	146	-3.0%	-5	5	18
NORBK	Norinchukin Bk	110	-2.7%	-3	-32	-18

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HOV	Hovnanian Entpers Inc	7765	13.0%	892	2324	-1441
PBI	Pitney Bowes Inc	242	10.9%	24	38	59
AVT	Avnet, Inc.	235	8.9%	19	39	34
QUS-Corp	Qwest Corp	242	6.6%	15	28	13
CCU	Clear Channel Comms Inc	2843	6.3%	170	214	256

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PLTMPL-IntFin	Portugal Telecom Intl Fin B V	686	4.4%	29	129	135
EDP	EDP Energias de Portugal SA	579	4.1%	23	80	89
GLCORE	Glencore Intl AG	413	3.4%	14	37	-69
MKS-M+SPlc	Marks & Spencer p l c	222	3.3%	7	32	31
BACRED	Mediobanca SpA	336	3.1%	10	43	24

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HKLAND-Co	Hongkong Ld Co Ltd	160	3.5%	5	14	12
HYSAN	Hysan Dev Co Ltd	132	3.1%	4	19	5
JXHLD	JX Hldgs Inc	60	2.4%	1	1	5
LGCOIL-ELEC	Lg Electrs	151	2.3%	3	13	2
KAJIMA	Kajima Corp	238	2.3%	5	49	54

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

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