

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	191.56	3.69%	6.81	24.61	7.70
Markit iTraxx Europe Crossover Series 16	813.07	3.22%	25.38	95.28	67.50
Markit iTraxx Europe HiVol Series 16	289.00	4.52%	12.50	36.36	13.07
Markit CDX.NA.IG.17	129.96	2.10%	2.67	10.33	-4.07
Markit CDX.NA.HY.17	734.37	0.00%	0.00	0.00	0.00
Markit CDX.NA.IG.HVOL.17	250.28	1.81%	4.46	17.64	7.38
Markit CDX.EM.16	316.71	4.51%	13.68	32.97	-4.50
Markit iTraxx Japan Series Number 16	189.17	0.62%	1.17	7.60	3.17
Markit iTraxx Asia ex-Japan IG Series Number 16	211.20	1.38%	2.87	22.53	0.78

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	354.54	2.49%	8.61	32.99	17.81
Markit iTraxx SovX Western Europe Series 6	383.22	1.16%	4.39	51.05	28.07
Markit iTraxx SovX Global Liquid Investment Grade Series 6	226.66	2.02%	4.49	22.79	1.99
Markit iTraxx SovX G7 Series 6	185.18	1.17%	2.14	27.50	8.97
Markit iTraxx SovX BRIC Series 6	193.53	3.30%	6.19	24.66	7.04
Markit iTraxx SovX Asia Pacific Series 6	169.50	2.42%	4.00	10.50	-5.00

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.90	258.16	7.94%	0.37%
Markit iBoxx USD Overall	206.66	79.43	8.14%	0.23%
Markit iBoxx USD Liquid High Yield Index	183.90	628.46	4.08%	-0.21%
Markit iBoxx EUR Overall	171.16	147.50	2.10%	0.27%
Markit iBoxx EUR Sovereigns	170.40	127.49	1.90%	0.34%
Markit iBoxx GBP Overall	240.04	53.50	12.08%	0.25%
Markit iBoxx Asia	156.92		4.26%	-0.20%
Markit iBoxx Global Inflation-Linked Index All USD	227.08		9.40%	0.30%
Markit iBoxx Europe ABS Index EUR	100.29		-1.53%	0.26%
Markit iBoxx Europe RMBS Index EUR	99.97		-2.26%	0.27%
Markit iBoxx GEMX USD	116.86		-4.06%	-0.46%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.BBB-.07-2	3.51	-4.54%	-0.17	-0.06	-0.18
Markit PRIMEX.ARM.1	97.95	-0.11%	-0.11	-0.05	-0.33
Markit CMBX.NA.AJ.3	58.31	-1.24%	-0.73	-2.04	0.48
Markit MBX.FN30.350.10	103.41	0.29%	0.30	0.25	0.94
Markit IOS.FN30.450.09	13.50	-3.89%	-0.55	0.19	0.11

Sovereign Credit Improvement

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	7	7
KOREA	Rep Korea	154	-1.4%	-2	16	-1
MOROC	Kdom Morocco	257	-0.3%	-1	6	-1
THAI	Kdom Thailand	184	-0.2%	0	11	-14
NZ	New Zld	95	-0.2%	0	5	0

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PANAMA	Rep Panama	152	6.2%	9	18	-11
BRAZIL	Federative Rep Brazil	161	5.6%	9	20	-11
PERU	Rep Peru	173	5.3%	9	25	4
COLOM	Rep Colombia	156	5.3%	8	17	-12
MEX	Utd Mexican Sts	158	5.2%	8	19	-10

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	238	2.5%	6	48	13
DBR	Fed Rep Germany	105	2.2%	2	12	11
JAPAN	Japan	136	1.4%	2	17	22
ITALY	Rep Italy	571	1.0%	6	112	-3
USGB	Utd Sts Amer	54	0.9%	0	4	3
UKIN	Utd Kdom Gt Britn & Nthn Irland	98	-1.4%	-1	7	7

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
STZ	Constellation Brands Inc	255	-5.8%	-16	-21	-16
MBI-InsCorp	MBIA Ins Corp	1917	-4.4%	-89	-814	-460
VFC	V F Corp	56	-4.3%	-3	-2	-6
APD	Air Prods & Chems Inc	78	-3.5%	-3	-2	-8
EFHC	Energy Future Hldgs Corp	5688	-3.1%	-182	-193	-343

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITV-Carlton	CARLTON Comms Ltd	116	-21.4%	-32	-30	-29
AGS	AGBAR	119	-2.0%	-2	0	30
RHA	Rhodia	84	-1.4%	-1	4	18
BAPCG	BASF Pers Care & Nutrition GmbH	42	-0.9%	0	-1	0
BACRED	Mediobanca SpA	534	-0.9%	-5	17	88

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORBK	Norinchukin Bk	101	-7.5%	-8	-6	0
NIKON	Nikon Corp	58	-3.3%	-2	-3	-3
NIPSHG	Nippon Sheet Glass Co Ltd	216	-2.9%	-7	-10	8
ASACHE	Asahi Kasei Corp	53	-2.2%	-1	-1	2
YAMAHA	YAMAHA Mtr CO LTD	80	-2.0%	-2	-4	-1

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HOV-K	K Hovnanian Entpers Inc	6790	21.0%	1178	1692	0
HOV	Hovnanian Entpers Inc	6766	15.1%	889	1593	0
RSH	RadioShack Corp	655	10.6%	63	81	79
GE-CapCorp	Gen Elec Cap Corp	256	9.5%	22	41	-13
CMCSA-CableLLC	Comcast Cable Comms LLC	24	9.1%	2	2	-6

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BAPLC	BAE Sys PLC	220	8.7%	18	32	18
RENAUL	Renault	508	8.1%	38	71	41
SANTNDR	Bco SANTANDER SA	417	7.6%	29	83	57
AVLN	Aviva plc	193	7.6%	14	44	18
VLOF	Valeo	299	7.4%	21	51	60

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SANYO	SANYO Elec Co Ltd	86	3.8%	3	4	10
MIT SOL	Mitsui OSK Lines Ltd	268	3.2%	8	6	57
NIPYU	Nippon Yusen Kabushiki Kaisha	263	3.1%	8	3	70
MITELC	Mitsubishi Elec Corp	59	2.5%	1	-1	1
MITMAT	Mitsubishi Matls Corp	116	2.4%	3	4	-5

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

For further information, please visit www.markit.com

The intellectual property rights to this report provided herein is owned by Markit Group Limited. Any unauthorised use, including but not limited to copying, distributing, transmitting or otherwise of any data appearing is not permitted without Markit's prior consent. Markit shall not have any liability, duty or obligation for or relating to the content or information ("data") contained herein, any errors, inaccuracies, omissions or delays in the data, or for any actions taken in reliance thereon. In no event shall Markit be liable for any special, incidental, or consequential damages, arising out of the use of the data. Markit is a trademark owned by the Markit group.