

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	102.58	-1.40%	-1.46	0.76	6.34
Markit iTraxx Europe Crossover Series 15	370.71	-0.86%	-3.22	3.21	18.71
Markit iTraxx Europe HiVol Series 15	138.33	-1.04%	-1.45	0.49	3.58
Markit CDX.NA.IG.16	89.46	-1.30%	-1.18	-1.98	0.46
Markit CDX.NA.HY.16	447.14	-0.70%	-3.17	-6.86	18.66
Markit CDX.NA.IG.HVOL.16	147.63	-0.59%	-0.87	-2.17	-0.12
Markit CDX.EM.15	211.94	-2.93%	-6.40	-0.16	11.35
Markit iTraxx Japan Series Number 15	125.67	2.17%	2.67	2.03	5.46
Markit iTraxx Asia ex-Japan IG Series Number 15	108.21	-2.44%	-2.71	-0.97	4.00

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	192.50	-1.66%	-3.25	-0.50	7.00
Markit iTraxx SovX Western Europe Series 5	196.99	-1.12%	-2.23	-1.10	9.02
Markit iTraxx SovX Global Liquid Investment Grade Series 5	136.71	-1.14%	-1.58	-0.69	3.71
Markit iTraxx SovX G7 Series 5	75.91	-2.11%	-1.64	-1.71	5.33
Markit iTraxx SovX BRIC Series 5	104.91	-2.81%	-3.03	-0.35	5.22
Markit iTraxx SovX Asia Pacific Series 5	113.80	-1.90%	-2.20	-2.28	2.80

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	201.15	158.54	4.43%	0.06%
Markit iBoxx USD Overall	196.92	54.53	3.04%	0.08%
Markit iBoxx USD Liquid High Yield Index	186.88	471.56	5.77%	0.10%
Markit iBoxx EUR Overall	169.10	74.47	0.87%	-0.07%
Markit iBoxx EUR Sovereigns	167.91	60.75	0.41%	-0.04%
Markit iBoxx GBP Overall	220.40	50.54	2.91%	0.00%
Markit iBoxx Asia	156.60		4.04%	0.08%
Markit iBoxx Global Inflation-Linked Index All USD	224.01		7.92%	0.24%
Markit iBoxx GEMX USD	128.23		5.27%	0.72%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
COLOM	Rep Colombia	100	-4.0%	-4	-1	2
EGYPT	Arab Rep Egypt	325	-3.8%	-13	-10	-26
UKRAIN	Ukraine	461	-3.6%	-17	10	49
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	58	-3.2%	-2	-3	1
RUSSIA	Russian Fedn	139	-3.2%	-5	-1	11

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERU	Rep Peru	134	6.2%	8	7	-19
DENK	Kdom Denmark	30	1.4%	0	1	-4
FINL	Rep Finland	29	0.9%	0	0	1
JAPAN	Japan	86	0.8%	1	2	8
KAZAKS	Rep Kazakhstan	149	0.5%	1	2	10

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	49	1.3%	1	-3	6
JAPAN	Japan	86	0.8%	1	2	8
FRTR	French Rep	74	-1.6%	-1	-3	-1
DBR	Fed Rep Germany	39	-2.0%	-1	-1	-3
ITALY	Rep Italy	162	-3.0%	-5	-4	17
UKIN	Utd Kdom Gt Britn & Nthn Irland	58	-3.2%	-2	-3	1

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MAT	Mattel Inc	111	-7.2%	-9	-6	-15
LMT	Lockheed Martin Corp	36	-5.3%	-2	-2	-3
TIN	Temple Inland Inc	146	-5.2%	-8	-8	-23
AXP	Amern Express Co	72	-3.6%	-3	-3	0
CVSCRM	CVS Caremark Corp	65	-3.3%	-2	-5	-5

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DEXGRP-CredLoc	Dexia Cr Loc	294	-6.1%	-19	14	50
TNT	TNT N.V.	125	-4.9%	-6	-18	-14
NTCSA	NTC S.A.	51	-4.2%	-2	-2	17
XSTR	Xstrata Plc	134	-3.9%	-5	-8	11
ISSAS-Global	ISS Glob A S	191	-3.1%	-6	-6	25

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CNOOC	CNOOC Ltd	71	-4.4%	-3	1	7
MAYMK	Malayan Bkg BHD	82	-3.1%	-3	-2	1
INDKOR	Indl Bk Korea	107	-2.5%	-3	-1	-1
PETROL	Petroliam Nasional BHD Petronas	73	-2.5%	-2	-1	3
BCHINL	Bk of China Ltd	121	-2.5%	-3	-2	7

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ASH	Ashland Inc	182	12.6%	20	21	21
MBI	MBIA Inc.	967	5.6%	51	26	40
COVLTD	Covidien Ltd	50	5.0%	2	3	1
ABX	Barrick Gold Corp	75	3.5%	3	4	7
CNH-CNH	CASE NEW HOLLAND INC	271	2.9%	8	-10	22

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BSFSHW	BASF Schweiz AG	19	13.9%	2	2	2
NOKIA	Nokia Oyj	135	11.5%	14	17	17
NIECO	Nielsen Co	72	3.8%	3	2	-5
RHA	Rhodia	70	3.7%	3	2	9
RNK	Rank Gp PLC	206	2.8%	6	9	3

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	740	33.4%	185	182	533
JVC	Victor Co of Japan Ltd	329	4.3%	14	-41	-242
KDICB	Korea Dep Ins Corp	92	3.9%	3	1	3
ASACHE	Asahi Kasei Corp	44	3.0%	1	1	1
EJRAIL	East Japan Rwy Co	46	2.9%	1	0	1

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

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