

Markit News: Biggest Credit Movers

Markit iTraxx and CDX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Change (bps)
Markit iTraxx Europe Series 14	96.44	-1.00%	-0.98	0.67	-8.15
Markit iTraxx Europe Crossover Series 14	401.33	0.63%	2.50	-0.43	-13.17
Markit iTraxx Europe HiVol Series 14	130.01	-0.03%	-0.03	-1.57	-21.59
Markit CDX.NA.IG.15	80.12	-2.00%	-1.63	-1.41	-3.19
Markit CDX.NA.HY.15	385.23	-1.44%	-5.62	-13.48	-26.15
Markit CDX.NA.IG.HVOL.15	117.90	1.99%	2.30	-6.81	-6.60
Markit CDX.EM.14	220.65	1.24%	2.71	10.23	20.28
Markit iTraxx Asia ex-Japan IG Series Number 14	110.25	0.75%	0.82	3.08	1.38

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Change (bps)
Markit iTraxx SovX CEEMEA Series 4	204.25	0.03%	0.06	2.38	0.54
Markit iTraxx SovX Western Europe Series 4	174.83	2.70%	4.60	9.71	-19.04
Markit iTraxx SovX Asia Pacific Series 4	122.75	1.45%	1.75	4.75	12.75
Markit iTraxx SovX Global Liquid Investment Grade Series 4	120.97	-12.01%	-16.51	-11.74	-20.82
Markit iTraxx SovX BRIC Series 4	91.34	-17.42%	-19.26	-16.89	-13.92
Markit iTraxx SovX G7 Series 4	79.16	1.37%	1.07	3.58	-8.89

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx EUR Overall	166.57	69.90	-0.64%	0.15%
Markit iBoxx EUR Sovereigns	165.88	52.77	-0.80%	0.15%
Markit iBoxx GBP Overall	209.34	51.17	-2.25%	0.29%
Markit iBoxx Asia	149.56		-0.63%	-0.41%

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EGYPT	Arab Rep Egypt	312	-8.0%	-27	-67	34
PANAMA	Rep Panama	106	-0.8%	-1	5	10
VIETNM	Socialist Rep Vietnam	372	-0.8%	-3	-9	38
PHILIP	Rep Philippines	142	-0.7%	-1	7	12

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SPAIN	Kdom Spain	243	3.2%	7	24	-54
DBR	Fed Rep Germany	54	3.1%	2	1	-4
QATAR	St Qatar	99	2.5%	2	-2	14
GREECE	Hellenic Rep	907	2.4%	21	62	-45
VENZ	Rep Venezuela	1061	2.3%	24	80	70

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	46	-2.1%	-1	1	3
JAPAN	Japan	79	1.0%	1	2	-5
DBR	Fed Rep Germany	54	3.1%	2	1	-4
UKIN	Utd Kdom Gt Britn & Nthn Irind	61	1.7%	1	1	-5
FRTR	French Rep	91	2.3%	2	5	-12
ITALY	Rep Italy	177	2.2%	4	14	-26

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ALCLCT-US	Alcatel Lucent USA Inc	399	-9.6%	-42	-99	-137
FSL	Freescale Semiconductor Inc	531	-7.6%	-44	-5	-96
APA	Apache Corp	55	-7.5%	-4	-11	7
GE-GNETH	Genworth Finl Inc	294	-6.7%	-21	-10	39
TSN	Tyson Foods Inc	159	-5.5%	-9	-14	-42

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ALCLCT	Alcatel Lucent	473	-6.6%	-33	-105	-160
CMZB	Commerzbank AG	180	-4.3%	-8	5	-15
EDP	EDP Energias de Portugal SA	242	-4.3%	-11	-12	-73
IPRLN	Intl Pwr PLC	93	-3.9%	-4	-14	-16
KRCP-BankNV	KBC Bk	230	-2.9%	-7	-9	-10

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SKH-SKE	SK Energy Co Ltd	124	-4.4%	-6	-1	0
ACOM	ACOM CO LTD	364	-2.4%	-9	-49	-244
PETROL	Petroliam Nasional BHD Petronas	76	-2.1%	-2	-2	-1
JUSCO	AEON Co Ltd	85	-2.1%	-2	-3	-2
SHNHAN	Shin Han Bk	138	-1.7%	-2	3	4

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AVP	Avon Prods Inc	114	17.1%	17	41	46
SRV	Svc Corp Intl	180	3.4%	6	10	0
CMCSA-CableLLC	Comcast Cable Comms LLC	23	2.6%	1	-1	-1
MDC	M D C Hldgs Inc	166	2.3%	4	6	2
HD	Home Depot Inc	57	2.2%	1	2	0

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CLAR	Clariant AG	139	32.3%	34	39	38
METSO	Metso Corp	108	8.1%	8	13	13
BKIR	Gov & Co Bk Irlnd	1143	7.0%	75	163	128
NOKIA	Nokia Oyj	100	6.4%	6	6	17
F-FCEBank	FCE Bk PLC	255	4.6%	11	12	0

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HYNMTR-Kia	Kia Mtrs Corp	122	5.5%	6	1	5
TOKYU	Tokyu Corp	37	4.4%	2	1	1
STSP	Singapore Telecom Ltd	46	4.1%	2	0	-2
KTG	KT&G Co Ltd	101	3.9%	4	7	21
KOEXP	Korea Expwy Corp	102	3.8%	4	2	4

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

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