

# 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                  | 131.43 | 3.59%         | 4.55            | 17.13            | 23.36             |
| Markit iTraxx Europe Crossover Series 15        | 512.58 | 6.49%         | 31.25           | 82.68            | 105.87            |
| Markit iTraxx Europe HiVol Series 15            | 204.83 | 4.24%         | 8.33            | 28.25            | 36.58             |
| Markit CDX.NA.IG.16                             | 104.02 | 6.69%         | 6.52            | 8.18             | 13.32             |
| Markit CDX.NA.HY.16                             | 577.62 | 11.18%        | 58.07           | 90.39            | 131.56            |
| Markit CDX.NA.IG.HVOL.16                        | 168.58 | 3.39%         | 5.52            | 12.78            | 17.28             |
| Markit CDX.EM.15                                | 228.55 | 4.52%         | 9.88            | 17.15            | 22.07             |
| Markit iTraxx Japan Series Number 15            | 118.54 | -1.80%        | -2.17           | -1.53            | -6.63             |
| Markit iTraxx Asia ex-Japan IG Series Number 15 | 121.42 | -1.85%        | -2.29           | 5.10             | 7.13              |

## Markit iTraxx SovX

| Index  | Spread | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--|--------|---------------|-----------------|------------------|-------------------|
| Markit iTraxx SovX CEEMEA Series 5                         | 223.60 | 3.68%         | 7.93            | 21.10            | 25.85             |
| Markit iTraxx SovX Western Europe Series 5                 | 295.58 | 1.26%         | 3.68            | 31.28            | 49.33             |
| Markit iTraxx SovX Global Liquid Investment Grade Series 5 | 175.88 | 4.04%         | 6.82            | 19.35            | 26.42             |
| Markit iTraxx SovX G7 Series 5                             | 128.08 | 3.92%         | 4.83            | 18.37            | 41.98             |
| Markit iTraxx SovX BRIC Series 5                           | 121.54 | 6.04%         | 6.93            | 11.96            | 12.75             |
| Markit iTraxx SovX Asia Pacific Series 5                   | 120.79 | -1.66%        | -2.04           | 3.87             | 2.29              |

## Markit iBoxx

| Index  | Current Index Value | Asset Swap Margin | Return YTD | Daily Return |
|--|---------------------|-------------------|------------|--------------|
| Markit iBoxx USD Liquid Investment Grade Index     | 208.30              | 180.65            | 8.15%      | 0.31%        |
| Markit iBoxx USD Overall                           | 202.53              | 61.70             | 5.98%      | 0.55%        |
| Markit iBoxx USD Liquid High Yield Index           | 184.40              | 559.28            | 4.37%      | -0.78%       |
| Markit iBoxx EUR Overall                           | 169.87              | 98.41             | 1.32%      | 0.26%        |
| Markit iBoxx EUR Sovereigns                        | 167.51              | 87.16             | 0.17%      | 0.17%        |
| Markit iBoxx GBP Overall                           | 228.05              | 52.89             | 6.49%      | 0.35%        |
| Markit iBoxx Asia                                  | 159.85              |                   | 6.20%      | 0.07%        |
| Markit iBoxx Global Inflation-Linked Index All USD | 229.27              |                   | 10.46%     | -0.46%       |
| Markit iBoxx GEMX USD                              | 128.73              |                   | 5.69%      | -1.10%       |

## Sovereign Credit Improvement

| Ticker | Name          | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|---------------|----------|---------------|-----------------|------------------|-------------------|
| PORTUG | Rep Portugal  | 966      | -2.1%         | -21             | 52               | -1                |
| ESTONI | Rep Estonia   | 104      | -0.9%         | -1              | 6                | 19                |
| MALAYS | Malaysia      | 95       | -0.9%         | -1              | 4                | 5                 |
| JAPAN  | Japan         | 89       | -0.9%         | -1              | -1               | -1                |
| INDON  | Rep Indonesia | 135      | -0.7%         | -1              | 2                | -1                |

## Sovereign Credit Deterioration

| Ticker | Name            | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|-----------------|----------|---------------|-----------------|------------------|-------------------|
| PANAMA | Rep Panama      | 116      | 12.8%         | 13              | 14               | 19                |
| MEX    | Utd Mexican Sts | 126      | 12.2%         | 14              | 15               | 20                |
| KAZAKS | Rep Kazakhstan  | 192      | 12.1%         | 21              | 27               | 36                |
| PERU   | Rep Peru        | 140      | 11.9%         | 15              | 19               | 13                |
| COLOM  | Rep Colombia    | 123      | 11.0%         | 12              | 13               | 18                |

## G7 Industrialised Countries CDS

| Ticker | Name                           | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|--------------------------------|----------|---------------|-----------------|------------------|-------------------|
| DBR    | Fed Rep Germany                | 73       | 7.8%          | 5               | 11               | 29                |
| ITALY  | Rep Italy                      | 386      | 5.6%          | 20              | 87               | 167               |
| UKIN   | Utd Kdom Gt Britn & Nthn Irlnd | 79       | 3.2%          | 2               | 7                | 13                |
| FRTR   | French Rep                     | 145      | 3.0%          | 4               | 27               | 58                |
| USGB   | Utd Sts Amer                   | 57       | 1.6%          | 1               | -6               | 3                 |
| JAPAN  | Japan                          | 89       | -0.9%         | -1              | -1               | -1                |

## Corporate Credit Improvement<sup>†</sup>

### North America

| Ticker          | Name                 | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|-----------------|----------------------|----------|---------------|-----------------|------------------|-------------------|
| TOYOTA-MotCred  | Toyota Mtr Cr Corp   | 93       | -1.0%         | -1              | -1               | 0                 |
| HNDA-AmHondaFin | Amern Honda Fin Corp | 87       | -0.2%         | 0               | -1               | -4                |

### Europe

| Ticker     | Name                           | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|------------|--------------------------------|----------|---------------|-----------------|------------------|-------------------|
| AKZO-ICILD | IMPERIAL Chem Inds Ltd         | 22       | -1.9%         | 0               | 0                | 1                 |
| TFIFP      | Societe Television Francaise 1 | 59       | -1.5%         | -1              | -2               | 1                 |
| RNK        | Rank Gp PLC                    | 184      | -1.1%         | -2              | -2               | 35                |
| TSCO       | Tesco PLC                      | 86       | -0.8%         | -1              | 2                | 7                 |
| SGCLN      | Stagecoach Gp Plc              | 84       | -0.5%         | 0               | -1               | 1                 |

## Asia

| Ticker          | Name                   | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|-----------------|------------------------|----------|---------------|-----------------|------------------|-------------------|
| HITACH          | Hitachi Ltd            | 66       | -7.4%         | -5              | -6               | -7                |
| TOYOTA          | Toyota Mtr Corp        | 67       | -3.4%         | -2              | -4               | -6                |
| NANKAI          | Nankai Elec Rwy Co Ltd | 110      | -3.2%         | -4              | -3               | -5                |
| JAPTOB          | Japan Tob Inc          | 50       | -3.1%         | -2              | -1               | -1                |
| MIZUHO-CorpBank | Mizuho Corporate Bk    | 150      | -2.7%         | -4              | -4               | 2                 |

Corporate Credit Deterioration<sup>†</sup>

## North America

| Ticker | Name                    | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|-------------------------|----------|---------------|-----------------|------------------|-------------------|
| HOV-K  | K Hovnanian Entpers Inc | 4731     | 44.0%         | 1445            | 2046             | 2711              |
| HOV    | Hovnanian Entpers Inc   | 4250     | 29.5%         | 969             | 1598             | 2230              |
| KFT    | Kraft Foods Inc         | 83       | 28.5%         | 18              | 21               | 22                |
| MGIC   | MGIC Invt Corp          | 1238     | 25.6%         | 253             | 345              | 618               |
| RDN    | Radian Gp Inc           | 1471     | 21.8%         | 264             | 302              | 572               |

## Europe

| Ticker    | Name                      | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|-----------|---------------------------|----------|---------------|-----------------|------------------|-------------------|
| NSINO     | Norske Skogindustrier ASA | 1967     | 41.2%         | 573             | 771              | 900               |
| MESSA     | M real Corp               | 563      | 26.9%         | 119             | 153              | 150               |
| STORA     | Stora Enso CORP           | 350      | 18.1%         | 54              | 84               | 94                |
| UPMKYM    | UPM Kymmene CORP          | 380      | 17.8%         | 57              | 87               | 88                |
| F-FCEBank | FCE Bk PLC                | 365      | 17.5%         | 54              | 84               | 119               |

## Asia

| Ticker | Name            | 5Y Today | Daily Chg (%) | Daily Chg (bps) | Weekly Chg (bps) | Monthly Chg (bps) |
|--------|-----------------|----------|---------------|-----------------|------------------|-------------------|
| LTCB   | Shinsei Bk Ltd  | 274      | 8.5%          | 21              | 11               | -14               |
| KOMATS | Komatsu Ltd     | 55       | 6.4%          | 3               | 4                | 4                 |
| JXHLD  | JX Hldgs Inc    | 53       | 6.2%          | 3               | 3                | -2                |
| MAZDA  | Mazda Mtr Corp  | 142      | 3.3%          | 5               | 12               | 11                |
| BCHINL | Bk of China Ltd | 167      | 2.6%          | 4               | 14               | -4                |

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

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