

# 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	167.49	-4.06%	-7.08	15.52	-22.77
Markit iTraxx Europe Crossover Series 16	691.48	-3.89%	-28.02	52.82	-125.21
Markit iTraxx Europe HiVol Series 16	242.92	-2.80%	-7.00	18.34	-48.37
Markit CDX.NA.IG.17	120.52	-3.90%	-4.89	7.13	-18.33
Markit CDX.NA.HY.17	656.24	-4.30%	-29.46	37.20	-146.28
Markit CDX.NA.IG.HVOL.17	211.80	-1.58%	-3.40	7.50	-40.83
Markit CDX.EM.16	275.99	-6.13%	-18.03	18.42	-74.80
Markit iTraxx Japan Series Number 16*					
Markit iTraxx Asia ex-Japan IG Series Number 16	208.71	4.39%	8.78	21.28	-43.15

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	291.63	-2.59%	-7.75	20.55	-45.68
Markit iTraxx SovX Western Europe Series 6	317.72	-1.45%	-4.68	29.18	-14.17
Markit iTraxx SovX Global Liquid Investment Grade Series 6	195.38	-2.27%	-4.54	18.50	-29.97
Markit iTraxx SovX G7 Series 6	155.24	-2.42%	-3.86	21.19	-3.03
Markit iTraxx SovX BRIC Series 6	166.00	-2.73%	-4.66	15.73	-54.86
Markit iTraxx SovX Asia Pacific Series 6	173.10	6.36%	10.35	16.77	-46.90

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	211.97	212.86	10.05%	-0.06%
Markit iBoxx USD Overall	206.02	70.95	7.81%	-0.18%
Markit iBoxx USD Liquid High Yield Index	185.66	604.00	5.08%	0.44%
Markit iBoxx EUR Overall	171.95	130.53	2.56%	-0.13%
Markit iBoxx EUR Sovereigns	170.54	116.28	1.98%	-0.15%
Markit iBoxx GBP Overall	236.51	44.50	10.43%	-0.58%
Markit iBoxx Asia	157.69		4.76%	-0.24%
Markit iBoxx Global Inflation-Linked Index All USD	230.52		11.06%	0.14%
Markit iBoxx Europe ABS Index EUR	95.51		-1.80%	0.04%
Markit iBoxx Europe RMBS Index EUR	94.00		-2.51%	-0.01%
Markit iBoxx GEMX USD	122.45		0.53%	0.77%

## Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.BBB.07-1	4.20	-8.27%	-0.38	-0.29	-0.81
Markit PRIMEX.ARM.2	85.70	0.32%	0.27	-1.55	-5.39
Markit CMBX.NA.AA.4	37.21	4.32%	1.54	-1.68	4.41
Markit MBX.FN30.350.10	102.56	-0.38%	-0.39	1.34	-0.31
Markit IOS.FN30.400.09	14.72	4.90%	0.69	-2.05	-0.84

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERU	Rep Peru	142	-7.5%	-11	6	-50
COLOM	Rep Colombia	139	-7.3%	-11	7	-48
MEX	Utd Mexican Sts	138	-7.2%	-11	8	-49
BRAZIL	Federative Rep Brazil	141	-6.6%	-10	7	-47
ARGENT	Argentine Rep	875	-6.5%	-61	16	-268

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PHILIP	Rep Philippines	205	4.8%	9	28	-43
KOREA	Rep Korea	163	4.4%	7	25	-38
CHINA	Peoples Rep China	149	4.4%	6	20	-28
MALAYS	Malaysia	157	4.3%	6	24	-38
THAI	Kdom Thailand	198	2.6%	5	26	-29

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	120	0.3%	0	12	-23
USGB	Utd Sts Amer	44	-0.6%	0	6	-5
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	87	-1.7%	-1	13	-2
DBR	Fed Rep Germany	88	-1.8%	-2	16	-9
ITALY	Rep Italy	483	-3.0%	-15	78	29
FRTR	French Rep	178	-3.5%	-6	20	3

## Corporate Credit Improvement†

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CCU	Clear Channel Comms Inc	2085	-9.3%	-213	164	-1808
RPMINT	RPM Intl Inc	170	-8.3%	-15	2	-65
ALLYFI	Ally Finl Inc	552	-8.1%	-48	15	-280
DNY	R R Donnelley & Sons Co	560	-8.0%	-49	-37	-223
TSO	Tesoro Corp	276	-6.7%	-20	8	-122

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NSINO	Norske Skogindustrier ASA	2513	-44.2%	-1993	-1970	-454
INTNED-VerzNV	ING Verzekeringen NV	191	-16.3%	-37	-28	-57
ELESM	Endesa S A	159	-9.4%	-17	12	-36
CONTI	Conti AG	388	-8.5%	-36	-44	-189
NOKIA	Nokia Oyj	276	-8.1%	-24	-6	-123

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OBACRP	OBAYASHI Corp	154	-4.5%	-7	-19	-82
MITELC	Mitsubishi Elec Corp	59	-3.4%	-2	-4	-16
KCRC	Kowloon Canton Rwy Corp	88	-3.0%	-3	2	-20
HYSAN	Hysan Dev Co Ltd	182	-2.4%	-4	19	-41
JAPTOB	Japan Tob Inc	60	-1.7%	-1	-7	-27

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRCA	Frontier Comms Corp	636	6.5%	39	94	-65
AIG	Amern Intl Gp Inc	422	4.7%	19	70	-115
NBLGP	Noble Group Ltd	373	4.5%	16	-8	-194
MDC	M D C Hldgs Inc	297	1.7%	5	31	-82
FCX-FMC	Freeport McMoRan Corp	28	1.6%	0	-1	-2

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TECFPN	Technip	118	8.2%	9	17	2
RIOLN	Rio Tinto plc	200	4.0%	8	13	-55
RZB	Raiffeisen Zentralbank Oesterreich AG	269	2.9%	8	19	16
ALSTOM	ALSTOM	228	2.4%	5	26	-71
AMROBK	ABN AMRO Bk NV	220	2.2%	5	21	-21

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KEB	Korea Exchange Bk	213	10.2%	20	27	-53
MISCBH	MISC BHD	167	6.4%	10	20	-30
KTG	KT&G Co Ltd	165	5.7%	9	28	-39
SAMSNGL	Samsung Electrs Co Ltd	138	5.6%	7	23	-45
KDICB	Korea Dep Ins Corp	162	5.6%	9	26	-42

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

\* Due to holiday in Japan, we do not have levels for Markit iTraxx Japan

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