

# 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	182.89	3.86%	6.79	4.11	-15.93
Markit iTraxx Europe Crossover Series 16	755.25	2.60%	19.12	-9.25	-88.19
Markit iTraxx Europe HiVol Series 16	268.83	3.45%	8.96	1.66	-7.17
Markit CDX.NA.IG.17	133.70	-0.54%	-0.73	1.20	-11.82
Markit CDX.NA.HY.17	738.39	-0.47%	-3.45	-3.11	
Markit CDX.NA.IG.HVOL.17	231.63	-1.12%	-2.62	-0.97	6.73
Markit CDX.EM.16	319.21	4.45%	13.60	9.39	-49.57
Markit iTraxx Japan Series Number 16	195.17	1.87%	3.59	-1.40	-3.33
Markit iTraxx Asia ex-Japan IG Series Number 16	208.00	2.95%	5.96	2.36	-18.92

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	318.08	5.79%	17.40	8.43	-25.05
Markit iTraxx SovX Western Europe Series 6	332.88	2.45%	7.95	-0.93	-26.62
Markit iTraxx SovX Global Liquid Investment Grade Series 6	204.53	4.08%	8.02	2.44	-31.32
Markit iTraxx SovX G7 Series 6	154.86	2.66%	4.01	3.06	-19.95
Markit iTraxx SovX BRIC Series 6	186.31	5.87%	10.32	2.51	-39.91
Markit iTraxx SovX Asia Pacific Series 6	169.70	3.04%	5.00	-7.80	4.07

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.00	225.36	7.47%	0.37%
Markit iBoxx USD Overall	203.97	73.35	6.73%	-0.03%
Markit iBoxx USD Liquid High Yield Index	180.82	620.66	2.34%	0.21%
Markit iBoxx EUR Overall	171.07	130.95	2.04%	-0.03%
Markit iBoxx EUR Sovereigns	170.04	114.34	1.68%	-0.08%
Markit iBoxx GBP Overall	234.41	53.41	9.45%	0.08%
Markit iBoxx Asia	157.02		4.32%	-0.51%
Markit iBoxx Global Inflation-Linked Index All USD	225.60		8.68%	0.15%
Markit iBoxx Europe ABS Index EUR	95.83		-1.47%	0.03%
Markit iBoxx Europe RMBS Index EUR	94.41		-2.08%	0.04%
Markit iBoxx GEMX USD	120.12		-1.38%	-0.81%

## Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AA.06-2	15.37	-4.94%	-0.80	0.06	-1.66
Markit PRIMEX.ARM.1	96.43	0.69%	0.66	-1.70	-6.27
Markit CMBX.NA.AM.5	69.38	0.36%	0.25	-0.92	-1.50
Markit MBX.FN30.400.10	104.08	-0.13%	-0.14	-0.19	-2.83
Markit IOS.FN30.550.08	13.78	2.08%	0.28	-0.14	1.34

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SWED	Kdom Sweden	53	-0.9%	0	-5	-13
EGYPT	Arab Rep Egypt	448	-0.3%	-2	-7	-24
LITHUN	Rep Lithuania	290	-0.2%	0	-13	-26
LATVIA	Rep Latvia	287	0.0%	0	-19	-17

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SOAF	Rep South Africa	182	9.5%	16	17	-35
CHILE	Rep of Chile	129	8.4%	10	5	-22
RUSSIA	Russian Fedn	248	7.9%	18	0	-37
TURKEY	Rep Turkey	274	7.8%	20	24	-24
KAZAKS	Rep Kazakhstan	273	7.7%	20	11	-30

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	123	4.0%	5	9	-17
ITALY	Rep Italy	456	3.4%	15	10	-83
DBR	Fed Rep Germany	92	3.3%	3	-3	-14
FRTR	French Rep	189	2.9%	5	12	-13
UKIN	Utd Kdom Gt Britn & Nthn Irland	87	2.4%	2	-4	-7
USGB	Utd Sts Amer	44	-0.6%	0	-4	-11

## Corporate Credit Improvement†

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DPL	DPL Inc	264	-4.5%	-12	-29	-23
TIN	Temple Inland Inc	68	-4.2%	-3	-12	-26
KIM	Kimco Rlty Corp	244	-4.2%	-11	-16	-26
NALCO	NALCO Co	90	-4.1%	-4	-12	-39
ENB	Enbridge Inc	139	-4.0%	-6	-9	4

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NOKIA	Nokia Oyj	339	-6.9%	-25	-22	-72
MILANO	Bca Pop di Milano Soc Coop a r l	461	-5.2%	-25	-10	-130
WINDAQ	Wind Acquisition Fin SA	1200	-4.0%	-51	-114	-472
ACE	ACE Ltd	82	-3.8%	-3	-4	-23
BAD	EnBW Energie Baden Wuerttemberg AG	130	-3.5%	-5	-5	-21

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORBK	Norinchukin Bk	95	-22.4%	-27	-26	-32
YAMHOL	Yamato Hldgs Co Ltd	65	-7.1%	-5	1	-9
KHCL	Kirin Hldgs Co Ltd	45	-3.7%	-2	-4	-8
TOKIO-NICHFI	Tokio Marine & Nichido Fire Ins Co Ltd	80	-3.2%	-3	-3	-3
ISETAN	Isetan Co Ltd	91	-3.2%	-3	-1	-1

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PMI	PMI Gp Inc	7264	33.3%	1816		
EFHC	Energy Future Hldgs Corp	5575	9.5%	482	201	990
ATTINC-ML	AT&T Mobility LLC	28	9.2%	2	4	3
ABT	Abbott Labs	60	7.9%	4	19	15
MCLTHY	McClatchy Co	2521	6.6%	157	167	51

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ISSNAS	ISS AS	342	38.5%	95	-380	-512
ISSAS-Global	ISS Glob A S	283	26.8%	60	-134	-123
NSINO	Norske Skogindustrier ASA	3408	7.0%	223	447	565
SANTNDR	Bco SANTANDER SA	314	6.6%	19	16	-21
ONOSM-ONOFin2	ONO Fin II plc	1978	6.3%	117	117	-196

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OLYMPC	Olympus Corp	487	50.2%	163	417	421
PC-ElecW	Panasonic Elec Wks Co Ltd	70	6.7%	4	-1	-6
HYSAN	Hysan Dev Co Ltd	190	6.0%	11	9	4
HUWHY	Hutchison Whampoa Ltd	180	5.9%	10	2	0
PC	Panasonic Corp	70	4.3%	3	2	-3

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

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