

# 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	196.43	0.15%	0.29		
Markit iTraxx Europe Crossover Series 16	835.21	-0.13%	-1.08		
Markit iTraxx Europe HiVol Series 16	276.00	-0.41%	-1.14		
Markit CDX.NA.IG.17	136.87	-2.70%	-3.80		
Markit CDX.NA.IG.HVOL.17	227.50	-1.19%	-2.75		
Markit CDX.EM.16	365.12	-0.39%	-1.43		
Markit iTraxx Japan Series Number 16	208.07	4.82%	9.57		
Markit iTraxx Asia ex-Japan IG Series Number 16	239.50	5.08%	11.58		

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	377.50	5.74%	20.50		
Markit iTraxx SovX Western Europe Series 6	352.33	-1.71%	-6.12		
Markit iTraxx SovX Global Liquid Investment Grade Series 6	236.41	-0.19%	-0.45		
Markit iTraxx SovX G7 Series 6	172.53	0.02%	0.04		
Markit iTraxx SovX BRIC Series 6	231.52	0.90%	2.07		
Markit iTraxx SovX Asia Pacific Series 6					

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	205.96	250.26	6.93%	-0.97%
Markit iBoxx USD Overall	205.17	81.07	7.36%	-0.47%
Markit iBoxx USD Liquid High Yield Index	176.61	668.90	-0.04%	-0.25%
Markit iBoxx EUR Overall	173.21	118.41	3.32%	-0.11%
Markit iBoxx EUR Sovereigns	173.68	94.20	3.86%	-0.11%
Markit iBoxx GBP Overall	232.21	69.41	8.43%	-0.41%
Markit iBoxx Asia	154.10		2.38%	-0.71%
Markit iBoxx Global Inflation-Linked Index All USD	224.31		8.06%	-0.36%
Markit iBoxx Europe ABS Index EUR	96.82		-0.45%	0.02%
Markit iBoxx Europe RMBS Index EUR	95.21		-1.25%	0.01%
Markit iBoxx GEMX USD	118.59		-2.64%	-0.14%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
COLOM	Rep Colombia	195	-5.6%	-12	27	39
PERU	Rep Peru	198	-5.3%	-11	25	33
PANAMA	Rep Panama	191	-5.0%	-10	27	39
MEX	Utd Mexican Sts	197	-4.4%	-9	29	41
ISRAEL	St Israel	209	-4.4%	-10	22	43

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
INDON	Rep Indonesia	305	12.1%	33	113	123
PHILIP	Rep Philippines	269	10.2%	25	86	93
THAI	Kdom Thailand	227	10.0%	21	67	79
CHINA-HongKong	Hong Kong Spl Admin Region	109	8.1%	8	21	29
KOREA	Rep Korea	211	8.1%	16	58	69

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	147	4.6%	6	25	36
DBR	Fed Rep Germany	109	2.8%	3	19	24
USGB	Utd Sts Amer	55	1.7%	1	5	8
ITALY	Rep Italy	503	0.2%	1	15	124
UKIN	Utd Kdom Gt Britn & Nthn Irland	96	-0.3%	0	13	12
FRTR	French Rep	196	-0.5%	-1	15	31

## Corporate Credit Improvement†

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WFC-BankNA	Wells Fargo Bk NA	138	-7.4%	-11	13	20
WFC	Wells Fargo & Co	141	-6.5%	-10	18	23
SPG-LP	Simon Ppty Gp L P	198	-6.2%	-13	24	57
BPLP	Boston Pptys Ltd Partnership	260	-5.8%	-16	38	96
CCU	Clear Channel Comms Inc	3688	-5.5%	-215	633	602

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ONOSM-ONOFin2	ONO Fin II plc	2022	-9.8%	-218	-46	633
CSGAG	Credit Suisse Gp Ltd	184	-8.0%	-16	-12	-3
WINDAQ	Wind Acquisition Fin SA	1546	-7.7%	-128	401	680
HANRUE	Hannover Ruck AG	135	-7.0%	-10	-5	-16
ACAFFP	Cr Agricole SA	272	-6.5%	-19	-3	28

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENSEL	Renesas Electrs Corp	326	-2.8%	-9	-25	25
SPOWER	Singapore Pwr Ltd	97	-2.6%	-3	7	14
PCCW-HKTTelLtd	PCCW HKT Tel Ltd	220	-2.0%	-4	35	36
GLFSP	GLOBALFOUNDRIES SINGAPORE PTE LTD	215	-1.6%	-4	15	39
MITCHM	mitsubishi Chem Corp	89	-0.5%	0	9	15

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NI	NiSource Inc	151	13.9%	18	21	27
TOYOTA-MotCred	Toyota Mtr Cr Corp	170	10.7%	16	25	39
DPL	DPL Inc	304	6.5%	19	32	88
CESEOP	Caesars Entmt Oper Co Inc	2573	6.4%	154	496	643
WFT-Inc	Weatherford Intl Inc	204	5.5%	11	16	35

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SUEDZU	Suedzucker AG	93	5.1%	5	11	10
VIVNDI	Vivendi	164	4.8%	8	14	10
ABHLTD	Alliance Boots Hldgs Ltd	431	4.4%	18	64	100
MKGA	Merck KGaA	124	3.7%	4	27	28
SMIN	Smiths Gp Plc	161	3.1%	5	2	4

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SOFTBK	Softbank Corp	234	26.1%	48	75	84
WANHAI	Wan Hai Lines Ltd	325	21.4%	57	83	95
SHIMIZ	Shimizu Corp	162	20.7%	28	43	60
KOBSTL	Kobe Stl Ltd	179	20.1%	30	34	54
OBACRP	OBAYASHI Corp	193	18.4%	30	61	81

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

\* Due to roll over the data for weekly (bps) and monthly (bps) changes is not available.

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