

# 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	172.92	0.31%	0.54	-3.76	-12.21
Markit iTraxx Europe Crossover Series 16	754.83	0.11%	0.83	-19.67	-1.61
Markit iTraxx Europe HiVol Series 16	264.88	-0.70%	-1.87	-9.19	-15.56
Markit CDX.NA.IG.17	121.89	1.04%	1.26	-2.77	-6.11
Markit CDX.NA.HY.17	690.42	1.07%	7.29	-15.76	0.00
Markit CDX.NA.IG.HVOL.17	248.39	2.14%	5.20	3.53	-3.71
Markit CDX.EM.16	309.67	-0.21%	-0.64	-4.68	3.74
Markit iTraxx Japan Series Number 16	185.00	0.00%	0.00	-1.93	-20.75
Markit iTraxx Asia ex-Japan IG Series Number 16	205.25	-0.12%	-0.25	-3.75	-21.08

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	348.81	-0.05%	-0.19	3.60	7.48
Markit iTraxx SovX Western Europe Series 6	351.96	-0.13%	-0.45	-4.73	13.47
Markit iTraxx SovX Global Liquid Investment Grade Series 6	218.46	-3.17%	-7.16	0.53	-0.59
Markit iTraxx SovX G7 Series 6	167.89	-13.99%	-27.31	-1.48	3.10
Markit iTraxx SovX BRIC Series 6	191.27	0.51%	0.97	-1.10	4.32
Markit iTraxx SovX Asia Pacific Series 6	168.00	-0.59%	-1.00	-3.00	-14.50

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	208.51	254.44	8.26%	0.40%
Markit iBoxx USD Overall	206.66	78.46	8.14%	0.39%
Markit iBoxx USD Liquid High Yield Index	186.64	608.87	5.63%	0.18%
Markit iBoxx EUR Overall	172.99	139.40	3.19%	0.16%
Markit iBoxx EUR Sovereigns	172.81	116.89	3.34%	0.22%
Markit iBoxx GBP Overall	241.84	52.97	12.92%	0.21%
Markit iBoxx Asia	157.56		4.68%	-0.04%
Markit iBoxx Global Inflation-Linked Index All USD	229.77		10.70%	-0.27%
Markit iBoxx Europe ABS Index EUR	100.37		-1.44%	-0.05%
Markit iBoxx Europe RMBS Index EUR	100.02		-2.20%	-0.06%
Markit iBoxx GEMX USD	118.04		-3.09%	-0.51%

## Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.BBB.07-1	3.98	8.62%	0.32	0.13	-0.34
Markit PRIMEX.ARM.1	98.58	-0.08%	-0.08	0.19	0.63
Markit CMBX.NA.AJ.4	56.42	-0.26%	-0.15	1.15	2.51
Markit MBX.FN30.350.10	103.23	0.44%	0.45	0.28	0.53
Markit IOS.FN30.450.09	13.52	-5.36%	-0.77	-0.33	-0.08

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORWAY	Kdom Norway	43	-3.1%	-1	-1	-2
ARGENT	Argentine Rep	939	-3.0%	-29	-37	-54
NETHRS	Kdom Neth	115	-2.4%	-3	-6	11
AUSTLA	Comwlth Aust	83	-1.8%	-2	-2	-7
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	96	-1.8%	-2	-2	5

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ESTONI	Rep Estonia	168	3.3%	5	5	-7
NZ	New Zld	94	1.6%	2	-1	-7
JAPAN	Japan	139	1.2%	2	0	7
CHILE	Rep of Chile	131	1.0%	1	-1	3
PERU	Rep Peru	174	0.9%	2	2	7

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	139	1.2%	2	0	7
FRTR	French Rep	215	-0.1%	0	-6	15
USGB	Utd Sts Amer	52	-0.2%	0	0	3
DBR	Fed Rep Germany	101	-0.5%	0	-2	2
ITALY	Rep Italy	473	-1.0%	-5	-18	-5
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	96	-1.8%	-2	-2	5

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CESENT	Caesars Entmt Corp	4411	-9.8%	-477	-906	493
TSO	Tesoro Corp	327	-5.7%	-20	-28	8
XEL	Xcel Engy Inc	69	-4.3%	-3	-1	-4
TIN	Temple Inland Inc	38	-4.0%	-2	-1	-5
CMCSA-CableLLC	Comcast Cable Comms LLC	22	-3.4%	-1	-1	-4

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AGS	AGBAR	119	-4.3%	-5	-5	-1
FERRUZ	Edison S p A	325	-3.0%	-10	-15	107
BSFSHW	BASF Schweiz AG	25	-2.7%	-1	0	0
AZN	Astrazeneca PLC	55	-2.3%	-1	-1	-1
METSO	Metso Corp	205	-1.8%	-4	-5	-9

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	915	-4.0%	-38	-92	-371
HITACH	Hitachi Ltd	79	-2.9%	-2	0	-6
MITMAT	Mitsubishi Mats Corp	122	-2.1%	-3	3	7
EJRAIL	East Japan Rwy Co	49	-2.0%	-1	-1	-4
NANKAI	Nankai Elec Rwy Co Ltd	136	-2.0%	-3	3	1

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SHC-Acceptance	SEARS ROEBUCK Accep CORP	1584	11.6%	164	396	454
INTEL-IntelCorp	Intelsat Corp	217	4.8%	10	13	24
CSC	Computer Sciences Corp	509	4.1%	20	74	153
WHR	Whirlpool Corp	296	3.4%	10	14	12
MMC	Marsh & McLennan Cos Inc	59	2.9%	2	-2	-13

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITV-Carlton	CARLTON Comms Ltd	123	1.5%	2	2	-21
ULVR	Unilever N V	50	1.4%	1	0	-2
SSEP	SSE PLC	152	1.4%	2	2	9
NXP	NXP B.V.	889	1.3%	11	-3	34
ENECH	Eneco Hldg N V	65	1.1%	1	1	2

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORBK	Norinchukin Bk	124	9.2%	10	12	12
HYSAN	Hysan Dev Co Ltd	188	5.0%	9	6	0
TOYTSU	Toyota Tsusho Corp	82	4.4%	3	1	1
HITACH-Elpida	Elpida Memory Inc	767	3.9%	29	15	95
NIPEXP	Nippon Express Co Ltd	52	2.9%	1	-1	-6

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

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