

# 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	172.00	2.69%	4.51	21.69	-16.77
Markit iTraxx Europe Crossover Series 16	710.25	2.71%	18.77	90.12	-100.00
Markit iTraxx Europe HiVol Series 16	247.83	2.02%	4.91	30.74	-42.56
Markit CDX.NA.IG.17	123.20	2.22%	2.68	9.16	-16.09
Markit CDX.NA.HY.17	668.42	1.86%	12.18	54.14	-136.04
Markit CDX.NA.IG.HVOL.17	222.75	5.17%	10.95	21.87	-23.45
Markit CDX.EM.16	282.84	2.48%	6.85	20.97	-62.74
Markit iTraxx Japan Series Number 16	172.86	-3.97%	-7.14	10.29	-38.71
Markit iTraxx Asia ex-Japan IG Series Number 16	185.75	-11.00%	-22.96	15.83	-48.54

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	297.18	1.90%	5.55	24.55	-37.65
Markit iTraxx SovX Western Europe Series 6	323.20	1.72%	5.48	33.82	-7.68
Markit iTraxx SovX Global Liquid Investment Grade Series 6	195.31	-0.04%	-0.07	20.13	-24.20
Markit iTraxx SovX G7 Series 6	155.54	0.19%	0.30	23.05	0.12
Markit iTraxx SovX BRIC Series 6	162.76	-1.95%	-3.24	15.27	-49.24
Markit iTraxx SovX Asia Pacific Series 6	158.00	-8.72%	-15.10	18.50	-62.00

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	205.31	263.27	6.59%	-0.32%
Markit iBoxx USD Overall	205.59	82.04	7.58%	-0.21%
Markit iBoxx USD Liquid High Yield Index	168.90	729.90	-4.41%	-1.88%
Markit iBoxx EUR Overall	173.56	116.10	3.53%	0.02%
Markit iBoxx EUR Sovereigns	174.26	91.06	4.21%	0.06%
Markit iBoxx GBP Overall	235.83	59.34	10.12%	0.63%
Markit iBoxx Asia	154.59		2.71%	0.03%
Markit iBoxx Global Inflation-Linked Index All USD	225.74		8.75%	0.35%
Markit iBoxx Europe ABS Index EUR	96.62		-0.66%	0.00%
Markit iBoxx Europe RMBS Index EUR	95.16		-1.30%	0.07%
Markit iBoxx GEMX USD	117.24		-3.75%	0.27%

## Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-2	42.83	0.81%	0.35	-1.66	0.70
Markit PRIMEX.FRM.1	102.67	-0.26%	-0.26	-1.59	-1.71
Markit CMBX.NA.AA.4	37.58	0.99%	0.37	-0.58	5.08
Markit MBX.FN30.350.10	102.75	0.18%	0.19	1.02	0.63
Markit IOS.FN30.450.09	13.20	-3.65%	-0.50	-1.84	-0.22

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KOREA	Rep Korea	144	-11.8%	-19	19	-40
CHINA	Peoples Rep China	132	-11.8%	-18	14	-32
MALAYS	Malaysia	138	-11.7%	-18	16	-38
PHILIP	Rep Philippines	182	-11.3%	-23	21	-47
AUSTLA	Comwth Aust	67	-9.5%	-7	7	-19

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVAK	Slovak Rep	221	5.4%	11	21	-36
SPAIN	Kdom Spain	387	4.9%	18	71	19
DENK	Kdom Denmark	99	4.4%	4	5	-28
SOAF	Rep South Africa	175	4.1%	7	17	-13
SLOVEN	Rep Slovenia	294	3.7%	10	33	1

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	45	1.7%	1	6	-4
ITALY	Rep Italy	490	1.6%	8	88	45
UKIN	Utd Kdom Gt Britn & Nthn Irland	87	-0.5%	0	14	-5
FRTR	French Rep	177	-0.8%	-1	20	0
DBR	Fed Rep Germany	86	-2.3%	-2	10	-14
JAPAN	Japan	111	-7.4%	-9	14	-16

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GE-GNETH	Genworth Finl Inc	692	-6.0%	-44	13	-139
CNAFNL	CNA Finl Corp	195	-5.5%	-11	-6	-65
SPG-LP	Simon Ppty Gp L P	146	-3.2%	-5	4	-51
IACI-IntAcq	Interval Acquisition Corp	109	-2.6%	-3	-7	-29
TW-TimeWarnEnt	Time Warner Entmt Co LP	77	-2.5%	-2	0	-1

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOLN	Rio Tinto plc	184	-8.0%	-16	16	-46
BASFSE	BASF SE	101	-6.8%	-7	9	-36
BYIF	Bayer AG	103	-4.3%	-5	10	-34
METFNL	METRO AG	192	-4.0%	-8	-2	-44
FERRUZ	Edison S p A	177	-4.0%	-7	10	-59

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TENAGA	Tenaga Nasional BHD	134	-13.0%	-20	16	-40
MISCBH	MISC BHD	146	-12.2%	-20	15	-35
SAMSNGL-Electron	Samsung Electrs Co Ltd	122	-11.6%	-16	21	-38
MAYMK	Malayan Bkg BHD	148	-11.6%	-19	16	-42
LGCOIL-ELEC	Lg Electrs	161	-11.4%	-21	19	-38

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HOV	Hovnanian Entpers Inc	5490	7.1%	364	1263	0
CCU	Clear Channel Comms Inc	2228	6.8%	143	323	-1666
MWD	Morgan Stanley	392	6.0%	22	80	-34
TRWAuto	TRW Automotive Inc	375	5.5%	20	60	-71
GS	Goldman Sachs Gp Inc	309	5.2%	15	50	-51

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ALCLCT	Alcatel Lucent	1071	9.9%	97	201	32
FIAT	FIAT S p A	1000	8.2%	76	234	31
CSGAG	Credit Suisse Gp Ltd	161	5.6%	9	35	2
ENEL	ENEL S p A	321	5.4%	16	71	7
MUNRE	Munich Re	76	5.3%	4	15	-8

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NORBK	Norinchukin Bk	108	10.5%	10	12	-32
JFEHLD	JFE Hldgs Inc	143	8.7%	11	31	28
SUMIML	Sumitomo Metal Inds Ltd	145	8.0%	11	32	27
JFEHLD-JFE	JFE Stl Corp	141	7.4%	10	30	26
NIPSTL	Nippon Stl Corp	143	7.3%	10	32	26

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

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