

# 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	186.63	0.71%	1.31		
Markit iTraxx Europe Crossover Series 16	801.31	0.79%	6.31		
Markit iTraxx Europe HiVol Series 16	257.17	0.85%	2.17		
Markit CDX.NA.IG.17	140.31	4.78%	6.40		
Markit CDX.NA.HY.16	698.19	5.05%	33.54	8.83	-3.52
Markit CDX.NA.IG.HVOL.17	221.67	-2.65%	-6.03		
Markit CDX.EM.16	342.40	9.02%	28.32		
Markit iTraxx Japan Series Number 16	185.14	-1.59%	-2.99		
Markit iTraxx Asia ex-Japan IG Series Number 16	196.14	-2.74%	-5.53		

## Markit iTraxx SovX\*

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	305.38	3.11%	9.21		
Markit iTraxx SovX Western Europe Series 6	347.75	0.49%	1.69		
Markit iTraxx SovX Global Liquid Investment Grade Series 6	214.13	3.93%	8.10		
Markit iTraxx SovX G7 Series 6	166.41	1.66%	2.71		
Markit iTraxx SovX BRIC Series 6	190.63	5.43%	9.83		
Markit iTraxx SovX Asia Pacific Series 6	165.63	-2.57%	-4.37		

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.03	244.52	7.49%	0.06%
Markit iBoxx USD Overall	205.79	76.72	7.69%	0.23%
Markit iBoxx USD Liquid High Yield Index	179.56	647.61	1.63%	-0.11%
Markit iBoxx EUR Overall	173.03	117.47	3.21%	0.01%
Markit iBoxx EUR Sovereigns	172.96	95.66	3.43%	-0.01%
Markit iBoxx GBP Overall	231.99	63.53	8.32%	-0.36%
Markit iBoxx Asia	156.77		4.15%	0.25%
Markit iBoxx Global Inflation-Linked Index All USD	225.76		8.76%	-0.66%
Markit iBoxx Europe ABS Index EUR	96.60		-0.68%	0.03%
Markit iBoxx Europe RMBS Index EUR	95.10		-1.37%	0.05%
Markit iBoxx GEMX USD	119.79		-1.65%	-1.66%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	126	-2.1%	-3	3	14
NZ	New Zld	90	-1.5%	-1	0	-6
IRELND	Rep Irind	814	-1.4%	-11	-29	-36
EGYPT	Arab Rep Egypt	428	-0.6%	-3	3	17
SAUDI	Kdom Saudi Arabia	115	-0.6%	-1	0	5

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MEX	Utd Mexican Sts	197	15.0%	26	27	36
BRAZIL	Federative Rep Brazil	195	13.5%	23	25	33
PERU	Rep Peru	200	13.3%	23	24	31
COLOM	Rep Colombia	194	13.2%	23	24	34
PANAMA	Rep Panama	189	13.0%	22	24	32

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	98	5.2%	5	14	13
UKIN	Utd Kdom Gt Britn & Nthn Irland	87	2.7%	2	3	3
FRTR	French Rep	190	2.3%	4	9	27
ITALY	Rep Italy	521	1.9%	9	51	145
USGB	Utd Sts Amer	52	1.0%	1	1	4
JAPAN	Japan	126	-2.1%	-3	3	14

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
LZ	Lubrizol Corp	60	-19.6%	-15	-17	-18
WYELLC	WYETH LLC	19	-7.5%	-2	-1	-1
USTLLC	UST LLC	35	-3.4%	-1	-2	-1
AET	Aetna Inc.	75	-2.1%	-2	-5	-19
XTO	XTO Engy Inc	45	-2.0%	-1	0	3

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RHA	Rhodia	93	-9.2%	-9	-11	-29
ISYSLN	Invensys plc	152	-7.8%	-13	-14	26
ACAFTP	Cr Agricole SA	274	-7.0%	-20	-30	24
AVLN	Aviva plc	191	-6.5%	-13	-10	22
HSH	HSH Nordbank AG	231	-6.4%	-16	-27	-15

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KAO	Kao Corp.	32	-13.7%	-5	-5	-5
FUJIHI	Fuji Heavy Inds Ltd	121	-6.0%	-8	10	13
SEVEN-ITO	ITO YOKADO CO LTD	61	-4.7%	-3	-9	-1
AJINOM	Ajinomoto Co Inc	38	-3.4%	-1	-3	2
SUMICH	Sumitomo Chem Co Ltd	84	-3.3%	-3	2	22

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BACORP	Bk of America Corp	373	13.2%	43	46	0
GS	Goldman Sachs Gp Inc	264	12.4%	29	36	18
C	Citigroup Inc	259	12.4%	29	31	20
VMCo	Vulcan Matls Co	583	11.6%	61	100	29
WFC	Wells Fargo & Co	142	11.5%	15	22	11

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
IPRLN	Intl Pwr PLC	162	9.1%	14	10	36
SABLN	SABMiller PLC	134	7.8%	10	9	7
CIRINT	CIR SpA CIE Industriali Riunite	1001	6.9%	65	86	263
ERGBA	Erste Group Bk AG	318	6.9%	20	33	75
TATAGP-CORUSLTD	CORUS GROUP Ltd	375	6.8%	24	20	57

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENSEL	Renesas Electrs Corp	326	10.0%	30	66	30
TOKELP	Tokyo Elec Pwr Co Inc	853	5.0%	41	76	137
STSP	Singapore Telecom Ltd	90	5.0%	4	5	-1
INDKOR	Indl Bk Korea	204	3.1%	6	19	43
KDICB	Korea Dep Ins Corp	159	3.1%	5	6	21

† 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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