

# 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	173.38	-0.91%	-1.59	1.00	-3.62
Markit iTraxx Europe Crossover Series 16	753.50	-0.72%	-5.50	-0.50	15.57
Markit iTraxx Europe HiVol Series 16	270.31	-0.20%	-0.54	3.56	7.31
Markit CDX.NA.IG.17	120.03	0.11%	0.13	-1.62	-5.58
Markit CDX.NA.HY.17	679.58	-0.04%	-0.25	-7.75	0.00
Markit CDX.NA.IG.HVOL.17	244.67	-0.90%	-2.23	8.17	4.57
Markit CDX.EM.16	308.24	-0.50%	-1.55	-3.18	8.17
Markit iTraxx Japan Series Number 16	186.00	-0.23%	-0.43	-0.83	-9.81
Markit iTraxx Asia ex-Japan IG Series Number 16	206.13	0.06%	0.13	0.63	2.71

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	350.50	-0.11%	-0.39	1.50	28.50
Markit iTraxx SovX Western Europe Series 6	353.71	-0.01%	-0.02	1.30	27.29
Markit iTraxx SovX Global Liquid Investment Grade Series 6	218.48	-0.19%	-0.41	-7.16	10.28
Markit iTraxx SovX G7 Series 6	167.58	0.07%	0.12	-28.39	8.38
Markit iTraxx SovX BRIC Series 6	192.52	-0.73%	-1.42	3.10	18.48
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	210.23	248.71	9.15%	0.26%
Markit iBoxx USD Overall	207.26	78.16	8.46%	0.14%
Markit iBoxx USD Liquid High Yield Index	187.19	611.66	5.94%	0.07%
Markit iBoxx EUR Overall	173.16	140.32	3.29%	-0.01%
Markit iBoxx EUR Sovereigns	172.86	118.68	3.37%	-0.05%
Markit iBoxx GBP Overall	242.49	52.39	13.23%	-0.19%
Markit iBoxx Asia	157.89		4.90%	0.18%
Markit iBoxx Global Inflation-Linked Index All USD	230.04		10.82%	0.02%
Markit iBoxx Europe ABS Index EUR	100.57		-1.25%	0.02%
Markit iBoxx Europe RMBS Index EUR	100.24		-1.98%	0.00%
Markit iBoxx GEMX USD	117.96		-3.16%	0.05%

## Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.BBB.07-1	3.45	-8.02%	-0.30	-0.72	-0.43
Markit PRIMEX.ARM.1	98.84	0.16%	0.16	0.34	0.97
Markit CMBX.NA.AJ.3	61.38	0.54%	0.33	0.38	2.78
Markit MBX.GII30.400.10	107.22	0.12%	0.13	0.44	0.48
Markit IOS.FN30.400.09	13.41	-0.69%	-0.09	-1.19	-0.52

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BRAZIL	Federative Rep Brazil	160	-1.2%	-2	-1	4
BELG	Kdom Belgium	311	-1.0%	-3	3	26
MALAYS	Malaysia	147	-0.8%	-1	-1	10
INDON	Rep Indonesia	210	-0.8%	-2	0	-10
PERU	Rep Peru	172	-0.7%	-1	0	15

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ESTONI	Rep Estonia	167	2.3%	4	5	9
QATAR	St Qatar	131	1.8%	2	4	10
REPHUN	Rep Hungary	610	0.6%	4	6	48
ROMANI	Romania	452	0.5%	2	5	19
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	98	0.4%	0	0	7

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	98	0.4%	0	0	7
DBR	Fed Rep Germany	102	0.2%	0	2	8
FRTR	French Rep	217	0.2%	0	-1	22
JAPAN	Japan	143	0.1%	0	3	14
USGB	Utd Sts Amer	51	0.0%	0	-1	1
ITALY	Rep Italy	482	-0.2%	-1	4	28

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CCI	Crown Castle Intl Corp	236	-4.4%	-11	-35	12
RDN	Radian Gp Inc	3530	-2.7%	-99	-75	-1169
CESENT	Caesars Entmt Corp	4634	-2.4%	-112	-898	1139
BRK-BRLF	Burlington Northern Santa Fe LLC	28	-2.1%	-1	-2	-5
XTO	XTO Engy Inc	45	-1.9%	-1	-2	-1

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
LAFCP	Lafarge	454	-3.1%	-15	-13	-2
FERRUZ	Edison S p A	308	-3.0%	-10	-25	88
SWEDBK	Swedbank AB	203	-2.6%	-5	-6	-7
SNSBNK	SNS Bk NV	382	-2.5%	-10	-6	-1
GASSM	Gas Nat SDG SA	261	-2.1%	-6	-5	25

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KAO	Kao Corp.	31	-11.2%	-4	-1	2
CANNY	Canon Inc.	53	-3.3%	-2	-2	-3
SOTHI	Sotetsu Hldgs Inc	75	-3.1%	-2	-6	-13
MITELC	Mitsubishi Elec Corp	58	-2.4%	-1	0	-2
TEIJIN	Teijin Ltd	71	-2.2%	-2	-1	-2

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CSC	Computer Sciences Corp	524	3.1%	16	91	166
BDK	Black & Decker Corp	44	2.3%	1	2	1
MMC	Marsh & McLennan Cos Inc	60	2.1%	1	0	-9
BBY	Best Buy Co Inc	424	1.9%	8	9	66
SO	Sthn Co	108	1.9%	2	2	3

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EMGLN	Man Gp plc	363	2.7%	10	9	2
SXLTD	SIX CONTINENTS LTD	61	1.5%	1	1	2
BSFSHW	BASF Schweiz AG	25	1.5%	0	0	0
CDBRYH	CADBURY Hldgs Ltd	40	1.1%	0	0	0
HAVAS	Havas	393	1.0%	4	0	17

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPEXP	Nippon Express Co Ltd	54	4.4%	2	1	-5
SUMIML	Sumitomo Metal Inds Ltd	148	2.3%	3	6	-8
RESONA-Bank	Resona Bk Ltd	173	1.8%	3	-2	0
NANKAI	Nankai Elec Rwy Co Ltd	137	1.7%	2	5	8
SUZUKI	SUZUKI Mtr Corp	77	1.4%	1	1	-3

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

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