

# 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	172.38	-0.55%	-0.95	-14.30	-33.00
Markit iTraxx Europe Crossover Series 16	754.00	-0.56%	-4.21	-44.00	-80.25
Markit iTraxx Europe HiVol Series 16	266.75	-0.77%	-2.08	-16.92	-49.25
Markit CDX.NA.IG.17	121.65	-0.02%	-0.02	-9.62	-24.39
Markit CDX.NA.HY.17	687.33	-0.27%	-1.83	-60.04	0.00
Markit CDX.NA.IG.HVOL.17	236.50	-3.62%	-8.89	-11.87	-23.18
Markit CDX.EM.16	311.42	-0.10%	-0.31	-3.01	-36.05
Markit iTraxx Japan Series Number 16					
Markit iTraxx Asia ex-Japan IG Series Number 16	205.50	-1.06%	-2.20	-4.00	-31.58

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	349.00	0.24%	0.84	-0.38	-37.44
Markit iTraxx SovX Western Europe Series 6	352.41	-1.34%	-4.79	-16.52	-32.62
Markit iTraxx SovX Global Liquid Investment Grade Series 6	225.64	3.35%	7.31	1.13	-24.42
Markit iTraxx SovX G7 Series 6	195.97	16.42%	27.64	16.38	8.49
Markit iTraxx SovX BRIC Series 6	189.42	-0.63%	-1.19	-4.56	-29.07
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	208.16	241.99	8.07%	-0.07%
Markit iBoxx USD Overall	205.76	74.77	7.67%	-0.27%
Markit iBoxx USD Liquid High Yield Index	186.06	601.74	5.31%	0.16%
Markit iBoxx EUR Overall	172.36	140.49	2.81%	0.04%
Markit iBoxx EUR Sovereigns	172.07	118.31	2.90%	0.06%
Markit iBoxx GBP Overall	241.33	53.15	12.69%	0.05%
Markit iBoxx Asia	158.06		5.01%	0.22%
Markit iBoxx Global Inflation-Linked Index All USD	229.90		10.76%	-0.33%
Markit iBoxx Europe ABS Index EUR	100.42		-1.39%	0.00%
Markit iBoxx Europe RMBS Index EUR	100.08		-2.15%	0.00%
Markit iBoxx GEMX USD	118.76		-2.50%	0.02%

## Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AAA.06-2	43.63	1.10%	0.48	0.58	3.78
Markit PRIMEX.ARM.1	98.50	-0.17%	-0.17	0.49	0.94
Markit CMBX.NA.AJ.3	61.00	0.31%	0.19	1.94	6.75
Markit MBX.FN30.350.10	102.66	-0.33%	-0.34	-0.67	0.27
Markit IOS.FN30.400.09	14.59	3.66%	0.52	1.08	0.39

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	100	-1.7%	-2	-6	-16
MOROC	Kdom Morocco	254	-1.7%	-4	-2	-20
CHINA	Peoples Rep China	144	-1.6%	-2	-1	-21
CHINA-HongKong	Hong Kong Spl Admin Region	90	-1.5%	-1	-4	-11
NORWAY	Kdom Norway	44	-1.3%	-1	-1	-7

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVAK	Slovak Rep	302	1.4%	4	-2	-22
NETHRS	Kdom Neth	118	1.2%	1	-5	-18
TURKEY	Rep Turkey	288	0.8%	2	-1	-41
LITHUN	Rep Lithuania	369	0.6%	2	-8	-18
SWED	Kdom Sweden	73	0.6%	0	-6	-12

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	52	0.2%	0	0	-6
JAPAN	Japan	141	0.0%	0	5	8
UKIN	Utd Kdom Gt Britn & Nthn Irland	98	0.0%	0	3	-6
ITALY	Rep Italy	478	-0.7%	-3	-61	-77
FRTR	French Rep	218	-1.1%	-2	-11	-32
DBR	Fed Rep Germany	100	-1.7%	-2	-6	-16

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GR	Goodrich Corp	21	-5.8%	-1	-4	-9
CAH	Cardinal Health Inc	55	-3.8%	-2	-3	-9
MMC	Marsh & McLennan Cos Inc	59	-3.4%	-2	-2	-16
F-MotCrLLC	FORD Mtr Cr Co LLC	318	-2.9%	-9	-12	-65
RDN	Radian Gp Inc	3605	-2.6%	-98	-230	-1131

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AMROBK	ABN AMRO Bk NV	252	-6.4%	-17	-41	-76
ALLNCE	Alliance & Leicester plc	223	-4.8%	-11	-1	-44
HBOS	HBOS Plc	219	-2.8%	-6	-23	-64
MILANO	Bca Pop di Milano Soc Coop a r l	597	-2.3%	-14	-25	-111
RSA-InsPLC	Royal & Sun Alliance Ins PLC	135	-2.2%	-3	-8	-24

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
YAMAHA	YAMAHA Mtr CO LTD	81	-3.3%	-3	1	-4
CASIO	CASIO COMPUTER CO LTD	79	-2.2%	-2	-5	-6
TENAGA	Tenaga Nasional BHD	143	-2.0%	-3	1	-22
KCRC	Kowloon Canton Rwy Corp	89	-1.9%	-2	0	-17
GENT	Genting Bhd	156	-1.7%	-3	0	-23

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CESENT	Caesars Entmt Corp	5532	6.6%	344	-24	1810
ALCLCT-US	Alcatel Lucent USA Inc	1437	2.8%	39	-12	268
VFC	V F Corp	57	2.6%	1	0	-6
XEL	Xcel Engy Inc	72	1.7%	1	2	-3
ENB	Enbridge Inc	157	1.7%	3	0	-11

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OTE	Hellenic Telecom Org SA	1969	1.5%	30	-40	99
BSFSHW	BASF Schweiz AG	25	1.4%	0	0	0
SYNNVX	Syngenta AG	66	1.3%	1	-2	-14
ANGLIA	Nationwide Bldg Soc	207	1.3%	3	-8	-15
SCORS	SCOR SE	210	1.1%	2	-19	-40

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SHIMIZ	Shimizu Corp	139	2.4%	3	6	-1
RESONA-Bank	Resona Bk Ltd	175	1.6%	3	2	3
SAPORO	Sapporo Hldgs Ltd	114	1.6%	2	5	0
JUSCO	AEON Co Ltd	109	1.5%	2	3	-2
NISHIM	Nishimatsu Constr Co Ltd	345	1.5%	5	5	-5

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

\*Due to holiday in Japan on 23Dec11 we do not have levels for some indices.

For further information, please visit [www.markit.com](http://www.markit.com)

The intellectual property rights to this report provided herein is owned by Markit Group Limited. Any unauthorised use, including but not limited to copying, distributing, transmitting or otherwise of any data appearing is not permitted without Markit's prior consent. Markit shall not have any liability, duty or obligation for or relating to the content or information ("data") contained herein, any errors, inaccuracies, omissions or delays in the data, or for any actions taken in reliance thereon. In no event shall Markit be liable for any special, incidental, or consequential damages, arising out of the use of the data. Markit is a trademark owned by the Markit group.