

# 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 15	96.24	-0.24%	-0.23	-2.88	-1.15
Markit iTraxx Europe Crossover Series 15	352.00	-0.34%	-1.19	-12.91	-15.50
Markit iTraxx Europe HiVol Series 15	134.75	-0.43%	-0.58	-3.37	-1.66
Markit CDX.NA.IG.16	89.00	0.56%	0.50	-3.70	-4.70
Markit CDX.NA.HY.16	428.48	0.95%	4.02	-9.10	-6.66
Markit CDX.NA.IG.HVOL.16	147.75	0.51%	0.75	-2.17	-3.50
Markit CDX.EM.15	200.59	1.22%	2.42	-3.31	0.62
Markit iTraxx Japan Series Number 15					
Markit iTraxx Asia ex-Japan IG Series Number 15	104.21	0.59%	0.61	-1.90	-0.04

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	185.50	-0.67%	-1.25	-6.00	1.00
Markit iTraxx SovX Western Europe Series 5	187.97	0.43%	0.80	-12.28	21.84
Markit iTraxx SovX Global Liquid Investment Grade Series 5	133.00	-0.89%	-1.20	-5.60	1.18
Markit iTraxx SovX G7 Series 5	70.58	-0.57%	-0.41	-4.20	1.55
Markit iTraxx SovX BRIC Series 5	99.69	-0.64%	-0.65	-2.62	-0.54
Markit iTraxx SovX Asia Pacific Series 5	111.00	0.09%	0.10	-1.38	-3.50

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	198.81	150.34	3.22%	0.18%
Markit iBoxx USD Overall	194.57	54.55	1.81%	0.12%
Markit iBoxx USD Liquid High Yield Index	186.61	444.09	5.62%	0.01%
Markit iBoxx EUR Overall	167.21	66.30	-0.26%	-0.06%
Markit iBoxx EUR Sovereigns	166.11	51.28	-0.67%	-0.05%
Markit iBoxx GBP Overall	219.11	46.72	2.31%	0.51%
Markit iBoxx Asia	156.80		4.17%	-0.18%
Markit iBoxx Global Inflation-Linked Index All USD	224.66		8.24%	-0.09%
Markit iBoxx GEMX USD	129.38		6.22%	-0.39%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BGARIA	Rep Bulgaria	201	-3.8%	-8	-15	2
PERU	Rep Peru	154	-2.9%	-5	-11	0
REPHUN	Rep Hungary	239	-2.8%	-7	-13	-6
UKRAIN	Ukraine	412	-2.5%	-10	-14	1
BELG	Kdom Belgium	139	-2.4%	-3	-13	14

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DENK	Kdom Denmark	35	2.2%	1	-1	-1
AUST	Rep Austria	64	1.5%	1	-4	8
KOREA	Rep Korea	96	1.3%	1	-2	1
MALAYS	Malaysia	74	1.3%	1	0	1
PHILIP	Rep Philippines	128	0.9%	1	-6	-1

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	74	0.3%	0	-5	6
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	57	0.1%	0	-2	6
JAPAN	Japan	78	0.0%		-1	-14
USGB	Utd Sts Amer	43	-0.3%	0	-3	3
ITALY	Rep Italy	145	-0.6%	-1	-12	8
DBR	Fed Rep Germany	43	-1.8%	-1	-3	2

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GPCLLC	GA PACIFIC LLC	136	-4.3%	-6	-3	-6
AA	Alcoa Inc.	137	-3.7%	-5	-15	-10
CPB	Campbell Soup Co	70	-3.7%	-3	-4	-8
M	Macy's Inc	126	-2.8%	-4	-12	-22
RPMINT	RPM Intl Inc	139	-1.7%	-2	-4	-9

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
VLOF	Valeo	123	-7.6%	-10	-13	-9
TMKLT	Tomkins Ltd	110	-5.6%	-7	-9	-78
PAUTO	Porsche Automobil Hldg SE	81	-4.5%	-4	-7	-13
DAMLR	Daimler AG	86	-4.3%	-4	-7	-2
DEXGRP-CredLoc	Dexia Cr Loc	243	-4.3%	-11	-12	-31

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CANNY	Canon Inc.	33	-3.5%	-1	-2	-5
CNOOC	CNOOC Ltd	64	-2.2%	-1	-2	-1
MITELC	Mitsubishi Elec Corp	43	-1.8%	-1	0	-3
KDICB	Korea Dep Ins Corp	88	-1.6%	-1	-3	-1
SAMSNGL- Electron	Samsung Electrs Co Ltd	66	-1.5%	-1	-3	2

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SHC-S	Sears Roebuck & Co	367	14.3%	46	41	29
SHC-Acceptance	SEARS ROEBUCK Accep CORP	368	13.8%	45	38	29
AYE-EnergySupp	Allegheny Engy Supp Co LLC	153	7.0%	10	10	12
TXU-Texas	TX Competitive Elec Hldgs Co LLC	2670	6.1%	153	204	188
ALLYFI	Ally Finl Inc	242	5.1%	12	-12	-18

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ISSNAS	ISS AS	212	26.5%	44	47	47
ISSAS-Global	ISS Glob A S	167	17.3%	25	24	18
STENA	Stena Aktiebolag	501	8.4%	39	27	46
LGEN	Legal & Gen Gp PLC	104	5.6%	6	1	0
CDBRYH	CADBURY Hldgs Ltd	31	3.3%	1	0	0

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HYSAN	Hysan Dev Co Ltd	78	7.7%	6	7	15
ASACHE	Asahi Kasei Corp	43	5.5%	2	2	3
HKLAND-Co	Hongkong Ld Co Ltd	92	4.7%	4	4	13
WHARF	Wharf Hldgs Ltd	133	4.5%	6	5	9
EIBC	Expt Import Bk of China	115	3.7%	4	3	11

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

\*Due to holiday, we have not published data for some indices.

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