

# 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	102.91	0.32%	0.33	0.24	6.58
Markit iTraxx Europe Crossover Series 15	371.92	0.33%	1.21	0.42	15.78
Markit iTraxx Europe HiVol Series 15	138.77	0.32%	0.44	0.72	4.49
Markit CDX.NA.IG.16	92.00	2.84%	2.54	1.14	2.25
Markit CDX.NA.HY.16	461.24	3.15%	14.10	8.82	26.62
Markit CDX.NA.IG.HVOL.16	148.00	0.25%	0.37	-1.80	0.08
Markit CDX.EM.15	217.09	2.43%	5.15	4.71	15.71
Markit iTraxx Japan Series Number 15	125.79	0.10%	0.12	1.51	5.58
Markit iTraxx Asia ex-Japan IG Series Number 15	107.13	-1.00%	-1.08	-4.37	0.59

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	193.75	0.65%	1.25	0.75	8.75
Markit iTraxx SovX Western Europe Series 5	196.49	-0.25%	-0.50	0.49	13.39
Markit iTraxx SovX Global Liquid Investment Grade Series 5	137.21	0.36%	0.50	0.19	6.05
Markit iTraxx SovX G7 Series 5	73.68	-2.94%	-2.23	-2.25	5.15
Markit iTraxx SovX BRIC Series 5	106.16	1.19%	1.25	-0.31	5.58
Markit iTraxx SovX Asia Pacific Series 5	112.50	-1.14%	-1.30	-4.40	-0.50

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	201.98	160.60	4.86%	0.41%
Markit iBoxx USD Overall	197.60	53.82	3.40%	0.35%
Markit iBoxx USD Liquid High Yield Index	186.63	477.02	5.63%	-0.13%
Markit iBoxx EUR Overall	169.29	74.04	0.98%	0.11%
Markit iBoxx EUR Sovereigns	168.17	59.83	0.56%	0.16%
Markit iBoxx GBP Overall	221.09	50.72	3.24%	0.32%
Markit iBoxx Asia	156.87		4.22%	0.17%
Markit iBoxx Global Inflation-Linked Index All USD	224.24		8.03%	0.10%
Markit iBoxx GEMX USD	128.09		5.16%	0.61%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EGYPT	Arab Rep Egypt	300	-7.9%	-26	-40	-54
BELG	Kdom Belgium	146	-2.8%	-4	-3	12
FRTR	French Rep	72	-2.3%	-2	-3	0
NETHRS	Kdom Neth	29	-1.7%	-1	-1	-4
INDON	Rep Indonesia	132	-1.6%	-2	-5	-2

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERU	Rep Peru	147	9.7%	13	20	5
UKRAIN	Ukraine	477	3.6%	17	21	54
PANAMA	Rep Panama	87	2.8%	2	2	3
ARGENT	Argentine Rep	623	2.8%	17	16	38
MEX	Utd Mexican Sts	105	2.6%	3	2	5

## 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	58	-0.1%	0	-2	3
JAPAN	Japan	86	-0.3%	0	1	8
DBR	Fed Rep Germany	39	-1.5%	-1	-1	-1
ITALY	Rep Italy	160	-1.6%	-3	0	19
FRTR	French Rep	72	-2.3%	-2	-3	0
USGB	Utd Sts Amer	46	-4.4%	-2	-3	4

## Corporate Credit Improvement<sup>†</sup>

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RIOALC	Rio Tinto Alcan Inc	17	-10.9%	-2	-1	-3
MOTSOL	Motorola Solutions Inc	101	-8.9%	-10	-10	-18
COVLTD	Covidien Ltd	48	-4.4%	-2	-1	-1
T	AT&T Corp.	37	-2.1%	-1	0	-1
STZ	Constellation Brands Inc	234	-1.7%	-4	-3	13

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BYLAN	Bay Landbk Giroz	141	-4.0%	-6	-7	3
AKZO	AKZO Nobel N V	64	-3.8%	-3	-3	-3
RENTPL	Rentokil Initial 1927 Plc	122	-3.8%	-5	-2	-10
SMIN	Smiths Gp Plc	133	-3.8%	-5	-3	-1
GSK	Glaxosmithkline Plc	46	-3.3%	-2	-1	-1

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JVC	Victor Co of Japan Ltd	318	-3.2%	-11	-72	-226
MTRC	MTR Corp Ltd	46	-2.9%	-1	0	5
TELMAL	Telekom Malaysia BHD	72	-2.9%	-2	-3	0
SAMSNGL- Electron	Samsung Electrs Co Ltd	66	-2.8%	-2	-4	-2
KORELE	Korea Elec Pwr Corp	91	-2.3%	-2	-1	0

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
WY	Weyerhaeuser Co	160	7.2%	11	12	23
BACORP	Bk of America Corp	149	5.8%	8	4	18
EQR- ERPOperLP	ERP Oper Ltd Pship	86	5.4%	4	4	7
GE-GNWTH	Genworth Finl Inc	310	4.9%	14	5	3
C	Citigroup Inc	128	4.7%	6	0	8

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NOKIA	Nokia Oyj	151	12.3%	17	33	35
STM	Stmicroelectronics N V	68	10.3%	6	5	7
BSFSHW	BASF Schweiz AG	20	4.3%	1	3	3
ITV	ITV Plc	281	4.1%	11	8	24
NSINO	Norske Skogindustrier ASA	781	4.0%	30	-20	111

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	785	6.0%	44	243	577
AJINOM	Ajinomoto Co Inc	31	2.6%	1	0	1
DAINP	Dai Nippon Prtg Co Ltd	47	2.1%	1	1	0
MARUB	Marubeni Corp	134	1.9%	3	3	9
KANSEL	Kansai Elec Pwr Co Inc	81	1.8%	1	1	11

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

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