

# 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	186.84	3.69%	6.65	25.40	45.42
Markit iTraxx Europe Crossover Series 15	763.44	2.24%	16.75	80.41	171.37
Markit iTraxx Europe HiVol Series 15	275.65	2.82%	7.55	23.75	56.33
Markit CDX.NA.IG.16	126.65	4.66%	5.64	8.56	16.65
Markit CDX.NA.HY.16	696.61	4.01%	26.85	40.67	65.63
Markit CDX.NA.IG.HVOL.16	213.00	5.10%	10.34	7.10	17.83
Markit CDX.EM.15	291.66	3.84%	10.79	11.69	0.10
Markit iTraxx Japan Series Number 15	160.00	4.87%	7.43	15.21	27.86
Markit iTraxx Asia ex-Japan IG Series Number 15	166.29	1.91%	3.12	12.71	21.21

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	272.50	1.37%	3.67	14.00	18.67
Markit iTraxx SovX Western Europe Series 5	327.15	0.25%	0.80	27.39	49.54
Markit iTraxx SovX Global Liquid Investment Grade Series 5	207.28	1.74%	3.54	13.17	19.70
Markit iTraxx SovX G7 Series 5	148.76	0.17%	0.26	16.81	20.18
Markit iTraxx SovX BRIC Series 5	159.31	2.44%	3.80	6.60	8.95
Markit iTraxx SovX Asia Pacific Series 5	160.33	9.07%	13.33	14.13	11.58

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	208.15	224.75	8.07%	0.41%
Markit iBoxx USD Overall	205.34	71.34	7.45%	0.12%
Markit iBoxx USD Liquid High Yield Index	178.88	644.04	1.24%	-0.79%
Markit iBoxx EUR Overall	173.04	104.44	3.22%	0.01%
Markit iBoxx EUR Sovereigns	172.47	83.81	3.13%	0.08%
Markit iBoxx GBP Overall	231.69	58.47	8.18%	-0.21%
Markit iBoxx Asia	161.48		7.29%	-0.04%
Markit iBoxx Global Inflation-Linked Index All USD	228.83		10.24%	-0.84%
Markit iBoxx Europe ABS Index EUR	96.70		-0.58%	-0.08%
Markit iBoxx Europe RMBS Index EUR	95.09		-1.37%	-0.04%
Markit iBoxx GEMX USD	127.90		5.01%	-0.17%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FINL	Rep Finland	72	-3.0%	-2	3	7
FRTR	French Rep	182	-2.1%	-4	24	21
DBR	Fed Rep Germany	83	-1.4%	-1	2	0
SWED	Kdom Sweden	59	-0.8%	-1	-1	5
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	79	-0.8%	-1	1	-4

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CHILE	Rep of Chile	105	9.1%	9	8	15
GREECE	Hellenic Rep	2669	8.8%	215	462	960
CZECH	Czech Rep	119	8.1%	9	8	-4
BELG	Kdom Belgium	287	6.4%	17	51	45
AUSTLA	Comwlth Aust	80	6.1%	5	8	1

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JAPAN	Japan	112	3.5%	4	4	10
ITALY	Rep Italy	453	1.1%	5	82	111
USGB	Utd Sts Amer	54	-0.3%	0	4	-2
UKIN	Utd Kdom Gt Britn & Nthn Irind	79	-0.8%	-1	1	-4
DBR	Fed Rep Germany	83	-1.4%	-1	2	0
FRTR	French Rep	182	-2.1%	-4	24	21

## Corporate Credit Improvement†

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TIN	Temple Inland Inc	113	-31.3%	-52	-58	-52
EOP-EOPOpLP	EOP Oper Ltd Pship	176	-3.3%	-6	-7	10
GENRTA	GenOn North America LLC	145	-2.5%	-4	0	-9
JARDIN	Jardine Strategic Hldgs Ltd	127	-2.4%	-3	-3	14
FCX-FMC	Freeport McMoRan Corp	26	-1.5%	0	2	-1

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BAPCG	BASF Pers Care & Nutrition GmbH	35	-3.3%	-1	0	1
HSBC-HSBCBank	HSBC Bk plc	123	-3.2%	-4	7	25
BWGPSK	BAWAG P.S.K	271	-2.6%	-7	-7	109
SABLN	SABMiller PLC	130	-2.3%	-3	-1	35
CPGLN	Compass Gp PLC	82	-2.1%	-2	0	8

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENSEL	Renesas Electrs Corp	251	-10.9%	-31	-47	63
NORBK	Norinchukin Bk	116	-10.1%	-13	-12	-10
SEKEF	Seiko Epson Corp	73	-2.0%	-2	-2	0
MITCHM	MITSUBISHI Chem Corp	74	-2.0%	-1	1	3
SUZUKI	SUZUKI Mtr Corp	78	-1.8%	-1	0	10

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MBI-InsCorp	MBIA Ins Corp	3364	17.9%	512	300	1170
CESEOP	Caesars Entmt Oper Co Inc	1952	16.4%	275	98	389
HPQ	Hewlett Packard Co	121	16.3%	17	16	50
CCU	Clear Channel Comms Inc	3056	13.5%	363	151	677
CSCO	Cisco Sys Inc	110	12.6%	12	10	23

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CAJAMM	C de Aho Y Monte de Piedad de Madrid	510	21.9%	91	160	102
BYIF	Bayer AG	122	14.4%	15	17	30
OTE	Hellenic Telecom Org SA	1237	13.4%	146	298	300
BASFSE	BASF SE	120	11.5%	12	17	51
WENL	WENDEL	876	9.3%	74	139	368

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TAISEI	TAISEI Corp	230	20.4%	39	46	50
KAWKIS	Kawasaki Kisen Kaisha Ltd	256	16.3%	36	49	80
KAJIMA	Kajima Corp	237	16.2%	33	39	53
NIPEXP	Nippon Express Co Ltd	54	15.6%	7	4	13
KEIOC	Keio Corp	59	12.2%	6	5	9

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

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