

# 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	125.63	2.19%	2.69	6.19	14.19
Markit iTraxx Europe Crossover Series 15	470.17	2.18%	10.05	18.37	58.04
Markit iTraxx Europe HiVol Series 15	199.20	3.63%	6.98	4.40	35.23
Markit CDX.NA.IG.16	99.12	1.96%	1.91	2.72	-0.38
Markit CDX.NA.HY.16	502.08	2.35%	11.54	22.83	-4.35
Markit CDX.NA.IG.HVOL.16	159.34	3.45%	5.31	2.08	-0.50
Markit CDX.EM.15	225.61	2.08%	4.60	7.89	-5.68
Markit iTraxx Japan Series Number 15					
Markit iTraxx Asia ex-Japan IG Series Number 15	125.29	3.91%	4.71	7.96	7.21

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	219.13	2.16%	4.63	4.43	15.25
Markit iTraxx SovX Western Europe Series 5	306.39	2.96%	8.82	15.39	82.53
Markit iTraxx SovX Global Liquid Investment Grade Series 5	172.38	3.48%	5.80	7.61	25.27
Markit iTraxx SovX G7 Series 5	114.35	2.93%	3.25	8.54	34.07
Markit iTraxx SovX BRIC Series 5	119.39	2.61%	3.04	2.01	6.73
Markit iTraxx SovX Asia Pacific Series 5	126.80	1.85%	2.30	5.40	7.42

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	202.55	167.98	5.16%	0.06%
Markit iBoxx USD Overall	198.29	58.63	3.76%	-0.01%
Markit iBoxx USD Liquid High Yield Index	186.36	498.01	5.48%	-0.10%
Markit iBoxx EUR Overall	167.83	104.43	0.11%	-0.16%
Markit iBoxx EUR Sovereigns	165.26	95.97	-1.18%	-0.31%
Markit iBoxx GBP Overall	223.01	57.13	4.13%	0.28%
Markit iBoxx Asia	158.33		5.19%	-0.08%
Markit iBoxx Global Inflation-Linked Index All USD	224.76		8.28%	-0.28%
Markit iBoxx GEMX USD	128.03		5.11%	-0.43%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERU	Rep Peru	128	-1.2%	-2	-1	-23
CHINA-HongKong	Hong Kong Spl Admin Region	63	-0.2%	0	5	10
BHREIN	Kdom Bahrain	233	-0.1%	0	2	-2
JAPAN	Japan	91	0.0%	0	0	-2

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NETHERS	Kdom Neth	57	15.3%	8	11	22
AUST	Rep Austria	91	11.5%	9	15	21
SPAIN	Kdom Spain	384	10.0%	35	39	98
SLOVEN	Rep Slovenia	133	8.4%	10	11	38
NORWAY	Kdom Norway	28	7.4%	2	4	8

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	124	7.2%	8	17	41
ITALY	Rep Italy	330	6.9%	21	30	154
DBR	Fed Rep Germany	64	6.5%	4	10	22
UKIN	Utd Kdom Gt Britn & Nthn Irind	78	2.8%	2	5	12
JAPAN	Japan	91	0.0%	0	0	-2
USGB	Utd Sts Amer	56	-1.0%	-1	7	2

## Corporate Credit Improvement†

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DHR	Danaher Corp	47	-3.3%	-2	-1	-1
WYELL	WYETH LLC	16	-2.3%	0	0	-1
TE	TECO Engy Inc	74	-1.1%	-1	1	-1
COVLT	Covidien Ltd	50	-1.0%	-1	-1	0
LIZ	Liz Claiborne Inc	882	-0.9%	-8	103	91

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIECO	Nielsen Co	90	-3.5%	-3	-2	0
RAGAG-EVODEG	Evonik Degussa GmbH	45	-2.6%	-1	-1	1
SCMNVX	Swisscom AG	54	-2.4%	-1	1	1
RENTPL	Rentokil Initial 1927 Plc	120	-2.1%	-3	-2	-5
SVSKHB	Svenska Handelsbanken AB	70	-2.1%	-2	4	16

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SPOWER-PwrAsts	SP POWERASSETS Ltd	64	-4.0%	-3	5	14
CHUBEP	CHUBU Elec Pwr Co Inc	119	-2.6%	-3	-16	-42
SEKIS	Sekisui House Ltd	70	-2.4%	-2	-1	-1
NAGOYA	Nagoya Rr Co Ltd	85	-1.6%	-1	-2	-3
STSP	Singapore Telecom Ltd	63	-1.5%	-1	3	12

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NWS-Amlnc	News America Inc	141	39.9%	40	57	53
TXU-Texas	TX Competitive Elec Hldgs Co LLC	7431	18.6%	1164	2150	3914
MGIC	MGIC Invt Corp	738	15.8%	101	88	9
RDN	Radian Gp Inc	1009	12.1%	109	82	-16
QUS-Corp	Qwest Corp	170	9.9%	15	7	-20

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HENAGK	Henkel AG & Co KGaA	57	14.9%	7	6	8
MILANO	Bca Pop di Milano Soc Coop a r l	428	12.1%	46	51	174
BANSAB	Bco de Sabadell S A	635	10.0%	58	81	225
SOLSM	SOL MELIA S A	674	8.9%	55	104	151
OTE	Hellenic Telecom Org SA	1131	8.5%	88	406	603

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
LGCOIL-ELEC	Lg Electrs	119	7.6%	8	9	13
SKM	SK Telecom Co Ltd	107	7.4%	7	12	15
HYNMTR	HYUNDAI Mtr Co	126	7.1%	8	9	13
POHANG	POSCO	127	6.0%	7	14	22
SAMSNG-Electron	Samsung Electrs Co Ltd	81	5.9%	4	6	8

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

\*Due to holiday in Japan, some levels are missing.

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