

# 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	117.69	-1.68%	-2.01	6.85	7.44
Markit iTraxx Europe Crossover Series 15	440.54	-2.77%	-12.53	26.40	34.93
Markit iTraxx Europe HiVol Series 15	184.50	-3.49%	-6.67	14.00	25.50
Markit CDX.NA.IG.16	96.39	-1.60%	-1.57	4.10	-3.49
Markit CDX.NA.HY.16	484.81	-0.73%	-3.57	24.21	-25.04
Markit CDX.NA.IG.HVOL.16	153.71	-2.18%	-3.42	1.53	-8.79
Markit CDX.EM.15	220.27	-0.01%	-0.03	11.16	-5.18
Markit iTraxx Japan Series Number 15	128.00	-3.29%	-4.36	3.46	-0.91
Markit iTraxx Asia ex-Japan IG Series Number 15	119.08	-5.46%	-6.88	5.45	4.97

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	209.88	-1.60%	-3.42	8.78	11.38
Markit iTraxx SovX Western Europe Series 5	283.00	-0.20%	-0.58	33.71	57.50
Markit iTraxx SovX Global Liquid Investment Grade Series 5	161.33	-1.42%	-2.33	11.30	15.99
Markit iTraxx SovX G7 Series 5	101.99	-0.85%	-0.88	13.66	20.17
Markit iTraxx SovX BRIC Series 5	114.54	-2.07%	-2.42	5.06	2.69
Markit iTraxx SovX Asia Pacific Series 5	122.13	-3.91%	-4.97	4.42	6.13

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	203.11	164.35	5.45%	0.03%
Markit iBoxx USD Overall	198.61	54.87	3.93%	0.08%
Markit iBoxx USD Liquid High Yield Index	186.16	495.32	5.36%	0.21%
Markit iBoxx EUR Overall	168.22	94.73	0.34%	-0.19%
Markit iBoxx EUR Sovereigns	166.06	84.32	-0.70%	-0.25%
Markit iBoxx GBP Overall	221.71	55.78	3.52%	-0.36%
Markit iBoxx Asia	158.03		4.99%	0.19%
Markit iBoxx Global Inflation-Linked Index All USD	224.70		8.25%	0.82%
Markit iBoxx GEMX USD	128.42		5.43%	0.73%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)
KOREA	Rep Korea	104	-5.1%	-6	3
CHINA	Peoples Rep China	89	-5.0%	-5	3
SLOVEN	Rep Slovenia	123	-4.4%	-6	8
SLOVAK	Slovak Rep	114	-4.2%	-5	7
SOAF	Rep South Africa	129	-4.0%	-5	2

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
IRELND	Rep Irlnd	1058	6.5%	65	222	287
CHINA-HongKong	Hong Kong Spl Admin Region	62	5.8%	3	4	12
DBR	Fed Rep Germany	56	2.2%	1	12	15
COLOM	Rep Colombia	114	1.7%	2	7	6
FINL	Rep Finland	46	1.5%	1	7	14

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	56	2.2%	1	12	15
FRTR	French Rep	105	0.5%	1	17	26
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	74	-0.8%	-1	8	9
ITALY	Rep Italy	282	-1.1%	-3	61	105
USGB	Utd Sts Amer	52	-2.8%	-1	-3	-2
JAPAN	Japan	91	-3.3%	-3	3	3

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

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TXU-Texas	TX Competitive Elec Hldgs Co LLC	5271	-5.7%	-320	1548	1893
MBI	MBIA Inc.	986	-4.8%	-50	-86	-155
NSC	Norfolk Sthn Corp	39	-4.5%	-2	0	-1
NWS-Amlnc	News America Inc	79	-4.3%	-4	-5	-8
QUS-Corp	Qwest Corp	158	-4.1%	-7	-3	-23

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ISSNAS	ISS AS	390	-10.2%	-44	17	69
GROUPE	Casino Guichard Perrachon	140	-8.4%	-13	-8	30
FERRUZ	Edison S p A	150	-7.9%	-13	18	24
HEI	HeidelbergCement AG	297	-7.6%	-25	19	34
GASSM	Gas Nat SDG SA	222	-7.5%	-18	8	14

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SAMSNGL	Samsung Electrs Co Ltd	75	-8.9%	-7	3	5
TENAGA	Tenaga Nasional BHD	95	-6.1%	-6	9	14
CNOOC	CNOOC Ltd	90	-5.6%	-5	5	9
KOREAT	KT Corp	99	-5.3%	-6	1	6
KTG	KT&G Co Ltd	98	-5.0%	-5	-2	3

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AW-NorthAmerica	Allied Waste North Amer Inc	30	3.7%	1	1	3
HIG	HARTFORD FINL SERVICES GROUP INC	174	3.5%	6	10	3
COX-CommInc	Cox Comms Inc	62	3.2%	2	2	-2
AMGN	Amgen Inc.	45	2.9%	1	3	1
LIZ	Liz Claiborne Inc	825	2.4%	20	99	42

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
UCBAG	UniCredit Bk AG	153	30.9%	36	54	54
BPSC	Bco Pop S C	512	4.3%	21	113	185
USPA	UniCredit SpA	314	3.4%	10	80	111
AGS-Intl	Agbar Intl BV	71	3.3%	2	5	10
BCPN	Bco Comercial Portugues SA	1203	2.6%	31	177	379

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SPOWER-PwrAsts	SP POWERASSETS Ltd	67	12.9%	8	3	15
CANNY	Canon Inc.	40	2.4%	1	-1	6
TMSK	Temasek Hldgs	58	2.2%	1	3	8
NANKAI	Nankai Elec Rwy Co Ltd	113	2.1%	2	-7	2
SUMIEL	Sumitomo Elec Inds Ltd	45	1.9%	1	0	-2

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

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