

# 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	97.90	0.20%	0.20	0.79	-1.10
Markit iTraxx Europe Crossover Series 15	357.92	0.12%	0.42	-0.58	-6.18
Markit iTraxx Europe HiVol Series 15	133.22	0.26%	0.34	-1.22	-4.16
Markit CDX.NA.IG.16	88.62	-0.18%	-0.16	0.15	-4.45
Markit CDX.NA.HY.16	438.37	-0.68%	-2.98	8.17	-1.09
Markit CDX.NA.IG.HVOL.16	148.20	-0.20%	-0.30	-3.18	-0.73
Markit CDX.EM.15	203.80	-0.29%	-0.60	-1.78	0.22
Markit iTraxx Japan Series Number 15	122.41	2.26%	2.70	2.72	-3.59
Markit iTraxx Asia ex-Japan IG Series Number 15	105.82	-0.64%	-0.68	-1.51	1.49

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	188.00	0.00%	0.00	3.50	-3.75
Markit iTraxx SovX Western Europe Series 5	184.27	1.36%	2.47	1.35	-12.20
Markit iTraxx SovX Global Liquid Investment Grade Series 5	132.64	0.33%	0.44	-1.15	-4.84
Markit iTraxx SovX G7 Series 5	72.95	2.62%	1.86	2.13	-1.43
Markit iTraxx SovX BRIC Series 5	101.13	-0.37%	-0.38	-1.91	-1.71
Markit iTraxx SovX Asia Pacific Series 5	113.25	-1.38%	-1.58	-1.35	2.00

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	200.04	152.44	3.86%	-0.30%
Markit iBoxx USD Overall	195.72	53.31	2.42%	-0.03%
Markit iBoxx USD Liquid High Yield Index	187.23	451.97	5.97%	0.02%
Markit iBoxx EUR Overall	168.29	68.96	0.38%	-0.11%
Markit iBoxx EUR Sovereigns	167.07	55.58	-0.09%	-0.13%
Markit iBoxx GBP Overall	218.76	50.17	2.15%	-0.06%
Markit iBoxx Asia	155.92		3.59%	0.08%
Markit iBoxx Global Inflation-Linked Index All USD	220.55		6.25%	0.07%
Markit iBoxx GEMX USD	127.50		4.67%	0.35%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EGYPT	Arab Rep Egypt	323	-7.7%	-27	-44	-29
CHINA-HongKong	Hong Kong Spl Admin Region	45	-2.3%	-1	0	4
VIETNM	Socialist Rep Vietnam	305	-2.1%	-7	1	7
KOREA	Rep Korea	95	-2.1%	-2	-3	-3
ISRAEL	St Israel	141	-1.8%	-3	-4	0

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	153	3.2%	5	3	-3
SPAIN	Kdom Spain	246	2.9%	7	4	-7
UKRAIN	Ukraine	439	1.9%	8	5	13
PORTUG	Rep Portugal	624	1.5%	9	-6	-34
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	57	1.4%	1	1	-1

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	48	7.3%	3	6	2
ITALY	Rep Italy	153	3.2%	5	3	-3
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	57	1.4%	1	1	-1
DBR	Fed Rep Germany	38	1.3%	0	-1	-7
JAPAN	Japan	83	1.2%	1	3	3
FRTR	French Rep	73	0.9%	1	0	-6

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ALG-IntLeaseFin	Intl Lease Fin Corp	295	-8.2%	-26	-15	-36
RIOALC	Rio Tinto Alcan Inc	17	-6.6%	-1	-2	-2
ETR	Entergy Corp	161	-4.6%	-8	-10	-49
GPCLLC	GA PACIFIC LLC	129	-3.9%	-5	-13	-11
HD	Home Depot Inc	54	-3.7%	-2	-3	-5

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DB	Deutsche Bk AG	90	-3.8%	-4	2	-3
BAB	Brit Awys plc	397	-3.3%	-14	-24	-59
REXAM	Rexam plc	138	-3.1%	-4	-7	-9
LUFTHA	Deutsche Lufthansa AG	159	-2.9%	-5	-4	-9
COGN	Cognis GmbH	25	-2.7%	-1	1	0

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HYSAN	Hysan Dev Co Ltd	80	-6.1%	-5	3	7
EJRAIL	East Japan Rwy Co	43	-4.6%	-2	-1	-4
YASUFI	Sompo Japan Ins Inc	77	-4.4%	-4	-8	-11
MITCHM	mitsubishi Chem Corp	72	-3.9%	-3	-4	-4
GSCO	GS Caltex Oil Corp	107	-3.1%	-3	0	0

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
QUS-Corp	Qwest Corp	144	8.0%	11	20	41
QUS	Qwest Comms Intl Inc	141	6.1%	8	18	33
LMLLC	Liberty Media LLC	323	5.2%	16	13	35
AW-NorthAmerica	Allied Waste North Amer Inc	32	4.9%	1	0	1
CNH-CNH	CASE NEW HOLLAND INC	274	4.2%	11	30	11

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BSFSHW	BASF Schweiz AG	18	6.4%	1	1	0
RZB	Raiffeisen Zentralbank Oesterreich AG	129	4.3%	5	1	-9
BERTEL	Bertelsmann AG	77	4.2%	3	9	10
HSBC	HSBC Hldgs plc	84	4.1%	3	-2	-1
CPGLN	Compass Gp PLC	81	3.2%	3	3	1

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	603	25.0%	121	393	328
CHUBEP	CHUBU Elec Pwr Co Inc	84	9.7%	7	11	9
SUMIEL	Sumitomo Elec Inds Ltd	46	5.5%	2	-1	2
CANNY	Canon Inc.	32	5.2%	2	0	-3
MARUB	Marubeni Corp	125	3.4%	4	7	-3

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

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