

# 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	152.24	7.51%	10.63	-3.81	40.09
Markit iTraxx Europe Crossover Series 15	645.48	8.88%	52.66	-6.59	225.19
Markit iTraxx Europe HiVol Series 15	225.58	5.34%	11.43	-12.00	53.37
Markit CDX.NA.IG.16	117.00	6.69%	7.34	0.41	24.58
Markit CDX.NA.HY.16	669.16	8.65%	53.30	-6.54	205.23
Markit CDX.NA.IG.HVOL.16	201.73	5.29%	10.13	-1.19	45.93
Markit CDX.EM.15	277.43	7.41%	19.13	-16.01	64.70
Markit iTraxx Japan Series Number 15	133.00	-1.06%	-1.43	-1.34	11.77
Markit iTraxx Asia ex-Japan IG Series Number 15	143.17	-1.43%	-2.08	-5.16	24.96

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	247.64	7.61%	17.51	-21.86	44.39
Markit iTraxx SovX Western Europe Series 5	290.27	5.01%	13.85	1.37	27.72
Markit iTraxx SovX Global Liquid Investment Grade Series 5	184.32	4.62%	8.14	-14.54	29.39
Markit iTraxx SovX G7 Series 5	127.13	5.41%	6.52	-9.85	30.29
Markit iTraxx SovX BRIC Series 5	144.85	5.58%	7.65	-16.55	33.25
Markit iTraxx SovX Asia Pacific Series 5	139.70	-2.08%	-2.97	-4.55	18.82

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	207.41	223.00	7.68%	0.46%
Markit iBoxx USD Overall	204.52	76.07	7.02%	0.32%
Markit iBoxx USD Liquid High Yield Index	178.89	642.08	1.25%	-0.59%
Markit iBoxx EUR Overall	173.69	96.23	3.60%	0.56%
Markit iBoxx EUR Sovereigns	173.46	74.64	3.73%	0.58%
Markit iBoxx GBP Overall	232.14	56.63	8.39%	1.21%
Markit iBoxx Asia	160.85		6.87%	0.00%
Markit iBoxx Global Inflation-Linked Index All USD	235.31		13.37%	-0.22%
Markit iBoxx Europe ABS Index EUR	97.58		0.32%	-0.16%
Markit iBoxx Europe RMBS Index EUR	95.77		-0.67%	-0.21%
Markit iBoxx GEMX USD	128.36		5.38%	-0.78%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CHINA-HongKong	Hong Kong Spl Admin Region	69	-6.1%	-4	-12	6
THAI	Kdom Thailand	132	-2.3%	-3	-15	7
JAPAN	Japan	103	-1.9%	-2	-2	13
MALAYS	Malaysia	113	-1.4%	-2	-10	16
KOREA	Rep Korea	126	-1.3%	-2	-11	20

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SWED	Kdom Sweden	53	9.4%	5	-3	23
AUST	Rep Austria	116	9.2%	10	-17	39
FRTR	French Rep	149	8.7%	12	-17	49
KAZAKS	Rep Kazakhstan	208	8.3%	16	-27	44
RUSSIA	Russian Fedn	193	8.0%	14	-25	50

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FRTR	French Rep	149	8.7%	12	-17	49
DBR	Fed Rep Germany	80	7.5%	6	-7	25
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	79	7.3%	5	-10	12
ITALY	Rep Italy	353	6.0%	20	-16	100
USGB	Utd Sts Amer	51	4.8%	2	-5	-4
JAPAN	Japan	103	-1.9%	-2	-2	13

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

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
S-NXTL	Nextel Comms Inc	189	-10.7%	-23	0	24
EK	Eastman Kodak Co	2413	-8.2%	-214	-1338	9
TE	TECO Engy Inc	82	-5.0%	-4	-6	8
ATTINC-ML	AT&T Mobility LLC	24	-4.0%	-1	-2	2
GENRTA	GenOn North America LLC	144	-1.5%	-2	-9	13

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
OOMLN	mmO2 PLC	38	-2.8%	-1	0	5
IPRLN	Intl Pwr PLC	109	-2.2%	-2	-10	13
RIOLN	Rio Tinto plc	130	-1.6%	-2	-3	29
DPW	Deutsche Post AG	92	-1.2%	-1	-4	12
CAJAMM	C de Aho Y Monte de Piedad de Madrid	399	-0.6%	-2	-34	11

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KCRC	Kowloon Canton Rwy Corp	68	-7.2%	-5	-12	6
STSP	Singapore Telecom Ltd	75	-5.4%	-4	-4	13
HYNMTR-Kia	Kia Mtrs Corp	152	-3.8%	-6	-10	18
PTTEXP-PTT	Ptt Pub Co Ltd	125	-3.7%	-5	-14	5
HUWHY	Hutchison Whampoa Ltd	121	-3.4%	-4	-6	27

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HPQ	Hewlett Packard Co	88	32.2%	22	14	19
HOV-K	K Hovnanian Entpers Inc	4883	20.4%	826	-4887	2733
SHC-Acceptance	SEARS ROEBUCK Accep CORP	872	17.9%	132	201	359
NALCO	NALCO Co	148	13.5%	18	-7	36
CCU	Clear Channel Comms Inc	2475	12.9%	282	-112	1180

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CLAR	Clariant AG	292	42.6%	87	100	177
BPLN	BP P.L.C.	101	15.0%	13	7	20
GKNLN-Hldgs	GKN Hldgs plc	219	14.1%	27	-1	68
VEOLIA	Veolia Environnement	170	13.3%	20	-27	70
UBS	UBS AG	161	13.0%	19	0	63

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOPPAN	Toppan Prtg Co Ltd	46	4.4%	2	3	5
NISHIM	Nishimatsu Constr Co Ltd	334	3.1%	10	1	2
SWIRE	Swire Pac Ltd	138	3.1%	4	5	25
JXHLD	JX Hldgs Inc	54	3.0%	2	-1	2
PETROL	Petrolia Nasional BHD Petronas	110	2.8%	3	-9	16

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

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