

# 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	116.58	1.99%	2.28	5.62	13.13
Markit iTraxx Europe Crossover Series 15	438.65	2.04%	8.75	24.58	53.62
Markit iTraxx Europe HiVol Series 15	179.84	1.85%	3.26	11.92	29.23
Markit CDX.NA.IG.16	95.87	0.03%	0.03	3.24	6.20
Markit CDX.NA.HY.16	494.64	1.52%	7.41	30.99	48.68
Markit CDX.NA.IG.HVOL.16	157.60	1.16%	1.80	3.08	5.14
Markit CDX.EM.15	212.37	0.46%	0.97	0.49	8.65
Markit iTraxx Japan Series Number 15	120.23	0.13%	0.16	3.12	-7.98
Markit iTraxx Asia ex-Japan IG Series Number 15	116.92	0.52%	0.60	4.21	6.92

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	205.38	1.42%	2.88	2.13	13.75
Markit iTraxx SovX Western Europe Series 5	270.30	2.27%	6.00	11.00	52.60
Markit iTraxx SovX Global Liquid Investment Grade Series 5	158.99	1.57%	2.45	7.00	19.61
Markit iTraxx SovX G7 Series 5	112.59	2.63%	2.88	15.19	35.61
Markit iTraxx SovX BRIC Series 5	110.72	1.05%	1.15	0.60	3.79
Markit iTraxx SovX Asia Pacific Series 5	117.17	0.21%	0.25	0.87	0.92

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	203.92	173.06	5.87%	0.52%
Markit iBoxx USD Overall	199.49	60.08	4.39%	0.57%
Markit iBoxx USD Liquid High Yield Index	187.24	505.49	5.98%	-0.16%
Markit iBoxx EUR Overall	169.32	95.99	1.00%	0.15%
Markit iBoxx EUR Sovereigns	167.20	86.28	-0.01%	0.12%
Markit iBoxx GBP Overall	225.56	54.07	5.32%	0.66%
Markit iBoxx Asia	159.40		5.90%	-0.09%
Markit iBoxx Global Inflation-Linked Index All USD	229.99		10.80%	1.09%
Markit iBoxx GEMX USD	130.03		6.75%	0.17%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLOVEN	Rep Slovenia	134	-0.6%	-1	-2	24
MOROC	Kdom Morocco	175	-0.5%	-1	3	5
THAI	Kdom Thailand	122	-0.3%	0	1	-10
ARGENT	Argentine Rep	596	-0.2%	-1	-11	23
SOAF	Rep South Africa	125	-0.2%	0	-1	2

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DENK	Kdom Denmark	88	20.1%	15	26	44
SWED	Kdom Sweden	41	19.0%	7	9	15
FINL	Rep Finland	49	8.5%	4	9	14
SPAIN	Kdom Spain	365	6.0%	21	56	108
ITALY	Rep Italy	314	5.0%	15	60	135

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	314	5.0%	15	60	135
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	74	3.6%	3	7	14
FRTR	French Rep	122	2.9%	3	18	43
DBR	Fed Rep Germany	64	1.9%	1	6	24
JAPAN	Japan	90	0.0%	0	3	0
USGB	Utd Sts Amer	62	-3.4%	-2	8	10

## Corporate Credit Improvement†

### North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GE-GNWT	Genworth Finl Inc	475	-4.5%	-22	10	143
TRANE	Trane Inc.	33	-4.2%	-1	0	1
AW-NorthAmerica	Allied Waste North Amer Inc	29	-3.1%	-1	-1	-2
AXL-Inc	Amern Axle & Mfg Inc	533	-2.1%	-11	-29	-14
PMI	PMI Gp Inc	2527	-1.4%	-35	227	667

### Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ATCOA	Atlas Copco AB	59	-3.3%	-2	0	-2
NOVART	Novartis AG	33	-2.8%	-1	0	0
FERRUZ	Edison S p A	140	-2.7%	-4	15	14
TOTALN	Total SA	52	-2.0%	-1	1	0
BSFSHW	BASF Schweiz AG	22	-2.0%	0	0	1

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SPOWER-PwrAsts	SP POWERASSETS Ltd	61	-6.9%	-5	-2	9
ACOM	ACOM CO LTD	289	-2.8%	-8	-10	-19
HYSAN	Hysan Dev Co Ltd	93	-2.5%	-2	4	5
DAIWA	Daiwa Secs Gp Inc	170	-2.1%	-4	-3	1
PROMIS	Promise Co Ltd	376	-2.1%	-8	-10	-21

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DYN-Holdings	Dynegy Hldgs Inc	1686	6.9%	109	236	444
WY	Weyerhaeuser Co	166	4.3%	7	9	3
HSBC-FinCorp	HSBC Fin Corp	129	4.2%	5	11	26
TRWAuto	TRW Automotive Inc	229	4.2%	9	15	5
ALCLCT-US	Alcatel Lucent USA Inc	469	4.2%	19	46	30

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
VEOLIA	Veolia Environnement	120	16.7%	17	21	34
HSBC	HSBC Hldgs plc	107	14.7%	14	21	23
FINMEC	Finmeccanica S p A	309	10.4%	29	114	145
SVSKHB	Svenska Handelsbanken AB	71	10.1%	7	7	13
DANBNK	Danske Bk A S	174	10.1%	16	27	29

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
JVC	Victor Co of Japan Ltd	528	3.7%	19	15	211
FUJITS	Fujitsu Ltd	74	3.6%	3	3	1
SHARP	SHARP Corp	76	2.8%	2	3	2
FURKWA	Furukawa Elec Co Ltd	99	2.8%	3	3	-1
SNE	Sony Corp	83	2.1%	2	2	-11

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

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