

# 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	119.44	6.08%	6.85	15.39	9.98
Markit iTraxx Europe Crossover Series 15	451.80	6.85%	28.97	64.80	47.42
Markit iTraxx Europe HiVol Series 15	194.80	8.92%	15.96	42.30	37.30
Markit CDX.NA.IG.16	96.40	4.34%	4.01	6.73	-3.10
Markit CDX.NA.HY.16	479.25	4.59%	21.02	33.29	-28.05
Markit CDX.NA.IG.HVOL.16	157.26	3.43%	5.22	4.80	-3.07
Markit CDX.EM.15	217.72	4.19%	8.76	14.00	-4.91
Markit iTraxx Japan Series Number 15	126.07	1.67%	2.07	-0.43	-9.43
Markit iTraxx Asia ex-Japan IG Series Number 15	117.33	4.96%	5.54	8.58	2.00

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5	214.70	5.76%	11.70	23.07	13.70
Markit iTraxx SovX Western Europe Series 5	291.00	13.55%	34.73	69.62	73.15
Markit iTraxx SovX Global Liquid Investment Grade Series 5	164.77	7.41%	11.37	25.17	20.12
Markit iTraxx SovX G7 Series 5	105.81	14.21%	13.17	28.29	24.11
Markit iTraxx SovX BRIC Series 5	117.37	6.31%	6.97	11.02	5.23
Markit iTraxx SovX Asia Pacific Series 5	121.40	4.54%	5.27	6.77	2.40

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	202.31	165.13	5.04%	0.70%
Markit iBoxx USD Overall	198.28	54.14	3.75%	0.41%
Markit iBoxx USD Liquid High Yield Index	185.92	493.20	5.23%	-0.37%
Markit iBoxx EUR Overall	168.66	97.16	0.60%	-0.08%
Markit iBoxx EUR Sovereigns	166.38	88.27	-0.51%	-0.40%
Markit iBoxx GBP Overall	222.59	54.68	3.94%	0.58%
Markit iBoxx Asia	158.20		5.10%	-0.01%
Markit iBoxx Global Inflation-Linked Index All USD	222.83		7.35%	-0.57%
Markit iBoxx GEMX USD	128.06		5.14%	-1.12%

## Sovereign Credit Improvement\*

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	300	20.6%	51	118	122
DBR	Fed Rep Germany	54	16.6%	8	14	13
FRTR	French Rep	106	16.0%	15	26	28
BELG	Kdom Belgium	200	15.7%	27	55	47
NETHRS	Kdom Neth	46	13.7%	6	8	14

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	300	20.6%	51	118	122
DBR	Fed Rep Germany	54	16.6%	8	14	13
FRTR	French Rep	106	16.0%	15	26	28
UKIN	Utd Kdom Gt Britn & Nthn Irland	73	10.4%	7	11	8
JAPAN	Japan	91	2.8%	2	2	1
USGB	Utd Sts Amer	49	-4.2%	-2	0	-3

Corporate Credit Improvement<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	29	-3.0%	-1	0	-1
TE	TECO Engy Inc	73	-0.7%	-1	0	1
ENTRPA	Energy Transfer Partners LP	140	-0.6%	-1	6	18
BA	Boeing Co	62	-0.4%	0	1	1
CP-Railway	Cdn Pac Rwy Co	60	-0.4%	0	-1	-1

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NOKIA	Nokia Oyj	257	-1.8%	-5	20	3
TMSNRP-TRGL	THOMSON REUTERS GROUP Ltd	28	-1.4%	0	0	1
NIECO	Nielsen Co	92	-1.3%	-1	2	13
ALT	ALTADIS SA	30	-1.1%	0	1	1
ENECH	Eneco Hldg N V	56	-0.4%	0	-1	4

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SPOWER-PwrAsts	SP POWERASSETS Ltd	59	-7.2%	-5	7	7
SPOWER	Singapore Pwr Ltd	61	-3.4%	-2	8	12
CANNY	Canon Inc.	40	-3.2%	-1	0	6
SUMIEL	Sumitomo Elec Inds Ltd	44	-3.1%	-1	0	-2
TOKELP	Tokyo Elec Pwr Co Inc	779	-2.9%	-23	-134	0

Corporate Credit Deterioration<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	5281	22.5%	971	1748	2088
DYN-Holdings	Dynegy Hldgs Inc	1464	14.0%	180	229	234
WFC-BankNA	Wells Fargo Bk NA	99	11.5%	10	10	-6
TRWAuto	TRW Automotive Inc	241	11.2%	24	18	-4
COF-BNKNA	Cap One Bk USA Natl Assn	90	10.1%	8	13	12

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BSY	Brit Sky Broadcasting Gp PLC	95	18.9%	15	20	24
ATSPA	ATLANTIA SPA	194	18.8%	31	69	81
USPA	UniCredit SpA	297	18.1%	45	85	86
UCBAG	UniCredit Bk AG	118	17.6%	18	23	18
TELEFO	Telefonica S A	246	17.5%	37	75	59

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PETROL	Petroliam Nasional BHD Petronas	94	10.9%	9	12	15
TELMAL	Telekom Malaysia BHD	94	10.8%	9	12	15
MAYMK	Malayan Bkg BHD	104	10.5%	10	12	15
MISCBH	MISC BHD	96	10.0%	9	11	15
SAMSNG-Electron	Samsung Electrs Co Ltd	75	9.1%	6	7	4

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

\*No Sovereigns Improvement for today.

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