

# Markit News: Biggest Credit Movers

## Markit iTraxx and CDX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Change (bps)
Markit iTraxx Europe Series 14	105.36	-5.46%	-6.08	3.09	1.49
Markit iTraxx Europe Crossover Series 14	419.63	-4.81%	-21.18	2.29	-22.60
Markit iTraxx Europe HiVol Series 14	154.26	-3.35%	-5.34	7.06	0.56
Markit CDX.NA.IG.15	84.00	-2.45%	-2.11	1.00	-3.12
Markit CDX.NA.HY.15	414.99	-2.23%	-9.49	-3.18	-32.11
Markit CDX.NA.IG.HVOL.15	126.83	-0.52%	-0.67	-0.64	-6.50
Markit CDX.EM.14	200.84	-2.58%	-5.31	5.43	-13.21
Markit iTraxx Japan Series Number 14	106.44	0.63%	0.67	5.80	5.48
Markit iTraxx Asia ex-Japan IG Series Number 14	109.75	-2.66%	-3.00	8.88	7.68

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Change (bps)
Markit iTraxx SovX CEEMEA Series 4	202.47	-3.26%	-6.83	3.29	-0.67
Markit iTraxx SovX Western Europe Series 4	205.14	-4.18%	-8.96	3.03	23.84
Markit iTraxx SovX Asia Pacific Series 4	109.00	-2.90%	-3.25	8.06	4.00
Markit iTraxx SovX Global Liquid Investment Grade Series 4	144.88	-3.48%	-5.23	2.28	3.33
Markit iTraxx SovX BRIC Series 4	104.02	-3.59%	-3.87	3.40	-4.12
Markit iTraxx SovX G7 Series 4	92.44	-3.57%	-3.42	0.90	8.96

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	193.02	156.41	0.21%	-0.04%
Markit iBoxx USD Overall	191.19	57.43	0.04%	-0.07%
Markit iBoxx USD Liquid High Yield Index	178.89	471.12	1.25%	0.14%
Markit iBoxx EUR Overall	167.17	80.52	-0.29%	-0.24%
Markit iBoxx EUR Sovereigns	166.76	61.39	-0.28%	-0.18%
Markit iBoxx GBP Overall	210.17	57.43	-1.87%	-0.44%
Markit iBoxx Asia	150.37		-0.10%	0.37%
Markit iBoxx Global Inflation-Linked Index All USD	205.96		-0.78%	0.39%
Markit iBoxx GEMX USD	121.24		-0.32%	0.60%

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	225	-7.6%	-19	-12	30
BELG	Kdom Belgium	231	-6.7%	-17	9	39
SPAIN	Kdom Spain	326	-6.4%	-22	-8	8
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	67	-5.6%	-4	-4	2
PORTUG	Rep Portugal	510	-5.5%	-30	8	68

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
EGYPT	Arab Rep Egypt	269	2.5%	7	27	38
JAPAN	Japan	82	0.9%	1	10	14
BHREIN	Kdom Bahrain	176	0.6%	1	3	-2

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
USGB	Utd Sts Amer	41	-3.5%	-1	1	2
JAPAN	Japan	82	0.9%	1	10	14
DBR	Fed Rep Germany	59	-1.3%	-1	3	6
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	67	-5.6%	-4	-4	2
FRTR	French Rep	108	0.0%	0	1	10
ITALY	Rep Italy	225	-7.6%	-19	-12	30

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MBI	MBIA Inc.	756	-6.5%	-52	-120	-132
TRV	Travelers Cos Inc	109	-6.3%	-7	4	5
AXP	Amern Express Co	76	-5.9%	-5	-1	-3
AXL-Inc	Amern Axle & Mfg Inc	391	-5.6%	-23	-33	-82
DHI	D R Horton Inc	213	-5.5%	-12	-16	-35

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIECO	Nielsen Co	125	-19.3%	-30	-113	-141
DB	Deutsche Bk AG	109	-11.6%	-14	8	16
CMZB	Commerzbank AG	216	-10.0%	-24	64	93
ENEL	ENEL S p A	185	-9.0%	-18	8	21
IBERDU	Iberdrola S A	203	-8.6%	-19	4	22

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PETROL	Petroleum Nasional BHD Petronas	76	-6.8%	-6	3	3
TENAGA	Tenaga Nasional BHD	76	-6.3%	-5	6	3
GENT	Genting Bhd	86	-5.4%	-5	5	4
MAYMK	Malayan Bkg BHD	84	-4.8%	-4	5	5
TELMAL	Telekom Malaysia BHD	76	-4.8%	-4	6	5

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SLE	Sara Lee Corp	277	18.3%	43	94	164
EMN	Eastman Chem Co	102	11.6%	11	15	18
CAG	ConAgra Foods Inc	135	6.7%	8	29	38
LZ	Lubrizol Corp	136	5.9%	8	13	13
CYT	Cytec Inds Inc	143	3.4%	5	13	18

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BAPLC	BAE Sys PLC	112	4.2%	5	16	19
BSFSHW	BASF Schweiz AG	19	0.8%	0	1	0
SKF	AB SKF	65	0.7%	0	0	-1
AKZO-ICILD	IMPERIAL Chem Inds Ltd	23	0.5%	0	1	0
INVSA	Inv AB	62	0.2%	0	0	-2

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TAISEI	TAISEI Corp	149	8.2%	11	21	22
SUZUKI	SUZUKI Mtr Corp	58	8.2%	4	3	5
OBACRP	OBAYASHI Corp	90	6.2%	5	7	9
TOKELP	Tokyo Elec Pwr Co Inc	43	6.1%	2	3	3
KAJIMA	Kajima Corp	165	5.5%	9	13	11

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

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