

# 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					
Markit iTraxx Europe Crossover Series 15					
Markit iTraxx Europe HiVol Series 15					
Markit CDX.NA.IG.16	87.80	-1.95%	-1.75	-5.27	-6.36
Markit CDX.NA.HY.16	422.30	-1.41%	-6.06	-17.16	-15.97
Markit CDX.NA.IG.HVOL.16	147.33	-0.67%	-1.00	-1.60	-4.46
Markit CDX.EM.15	200.04	-1.80%	-3.67	-3.54	0.04
Markit iTraxx Japan Series Number 15					
Markit iTraxx Asia ex-Japan IG Series Number 15	103.60	-0.51%	-0.53	-0.73	-3.01

## Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 5					
Markit iTraxx SovX Western Europe Series 5					
Markit iTraxx SovX Global Liquid Investment Grade Series 5	134.27	-0.47%	-0.64	-3.18	1.05
Markit iTraxx SovX G7 Series 5	71.07	-0.02%	-0.01	-3.19	-1.14
Markit iTraxx SovX BRIC Series 5	100.78	-0.43%	-0.44	-2.01	-0.39
Markit iTraxx SovX Asia Pacific Series 5	110.90	-0.21%	-0.23	-0.35	-5.93

## Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	198.10	150.86	2.85%	0.34%
Markit iBoxx USD Overall	194.17	53.94	1.60%	0.14%
Markit iBoxx USD Liquid High Yield Index	186.35	441.94	5.47%	0.16%
Markit iBoxx EUR Overall	167.37	65.50	-0.16%	0.17%
Markit iBoxx EUR Sovereigns	166.22	50.78	-0.60%	0.22%
Markit iBoxx GBP Overall	156.72		4.12%	0.11%
Markit iBoxx Asia	224.60		8.21%	0.30%
Markit iBoxx Global Inflation-Linked Index All USD	129.88		6.63%	0.30%
Markit iBoxx GEMX USD				

## Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
PERU	Rep Peru	155	-5.6%	-9	8	14
MEX	Utd Mexican Sts	98	-2.0%	-2	-3	-4
KOREA	Rep Korea	95	-1.7%	-2	-3	-3
INDON	Rep Indonesia	131	-1.7%	-2	-11	-9
COLOM	Rep Colombia	100	-1.3%	-1	-1	-7

## Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BHREIN	Kdom Bahrain	270	0.8%	2	-1	-48
POLAND	Rep Poland	148	0.3%	1	-4	3
NZ	New Zld	63	0.3%	0	1	-1
AUST	Rep Austria	63	0.2%	0	-4	5
KAZAKS	Rep Kazakhstan	139	0.2%	0	-4	3

## G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	146	0.1%	0	-10	5
DBR	Fed Rep Germany	43	0.0%	0	-2	0
UKIN	Utd Kdom Gt Britn & Nthn Irland	57	0.0%	0	-1	5
JAPAN	Japan	78	0.0%	0	-1	-20
USGB	Utd Sts Amer	43	-0.1%	0	-3	3
FRTR	French Rep	74	-0.3%	0	-5	1

Corporate Credit Improvement<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
GM-ResCLLC	Residential Cap LLC	281	-6.8%	-20	-41	-73
ETR	Entergy Corp	192	-3.9%	-8	-18	-4
PMI	PMI Gp Inc	968	-3.7%	-37	-89	92
CVSCRM	CVS Caremark Corp	70	-3.2%	-2	-2	-4
STZ	Constellation Brands Inc	223	-2.9%	-7	-7	-16

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPSHG-PILKING	PILKINGTON GROUP Ltd	26	-2.5%	-1	0	-1
CAVALE	C de Aho VIncia CastlIn Alicnte Bcaja	359	-1.4%	-5	-9	-14
NIECO	Nielsen Co	77	-1.4%	-1	2	-2
ACAFP-CRLYON	Cr LYONNAIS	134	-1.2%	-2	2	9
HOFPP	THALES	81	-1.2%	-1	-1	0

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KORELE	Korea Elec Pwr Corp	87	-4.3%	-4	-7	-7
HYSAN	Hysan Dev Co Ltd	70	-3.3%	-2	-3	0
TOKELP	Tokyo Elec Pwr Co Inc	208	-2.8%	-6	-22	-159
EJRAIL	East Japan Rwy Co	44	-2.7%	-1	-3	-5
CITNAT	Kookmin Bk	111	-1.9%	-2	-3	-4

Corporate Credit Deterioration<sup>†</sup>

## North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
BAX	Baxter Intl Inc	39	3.4%	1	1	0
NEM-USALtd	Newmont USA Ltd	74	2.9%	2	-2	1
WY	Weyerhaeuser Co	138	2.8%	4	2	-4
QUS-Corp	Qwest Corp	119	2.6%	3	16	14
BUD	Anheuser Busch Cos Inc	36	2.4%	1	0	2

## Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
RENTPL	Rentokil Initial 1927 Plc	133	4.2%	5	-3	-23
BKIR	Gov & Co Bk Irlnd	878	2.8%	24	10	-35
NOVART	Novartis AG	32	2.3%	1	-1	-4
COGN	Cognis GmbH	25	1.6%	0	1	-1
CCBP-NATIXI	Natixis	136	1.5%	2	1	-2

## Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
KOEXP	Korea Expwy Corp	97	3.2%	3	0	2
RENSEL	Renesas Electrs Corp	190	2.0%	4	-2	12
HYNMTR	HYUNDAI Mtr Co	109	1.3%	1	-1	-2
HNDA	Honda Mtr Co Ltd	63	1.1%	1	0	-7
CMBKKO	Woori Bk	128	0.8%	1	-1	-5

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

\*Due to holiday, we have not published data for some indices.

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