

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 16	168.79	-2.65%	-4.59	-3.59	-3.27
Markit iTraxx Europe Crossover Series 16	735.79	-2.35%	-17.71	-18.21	10.98
Markit iTraxx Europe HiVol Series 16	263.83	-2.40%	-6.48	-2.92	7.08
Markit CDX.NA.IG.17	118.05	-1.65%	-1.98	-2.58	-3.67
Markit CDX.NA.HY.17	661.97	-2.59%	-17.61	-21.16	
Markit CDX.NA.IG.HVOL.17	239.43	-2.14%	-5.24	-3.76	6.19
Markit CDX.EM.16	298.54	-3.15%	-9.70	-11.77	10.31
Markit iTraxx Japan Series Number 16					
Markit iTraxx Asia ex-Japan IG Series Number 16	199.71	-3.11%	-6.42	-5.79	2.31

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6	344.30	-1.77%	-6.20	-4.70	26.59
Markit iTraxx SovX Western Europe Series 6	360.52	1.93%	6.81	8.11	35.09
Markit iTraxx SovX Global Liquid Investment Grade Series 6	218.21	-0.03%	-0.06	-7.41	15.99
Markit iTraxx SovX G7 Series 6	167.95	0.56%	0.93	-27.25	14.54
Markit iTraxx SovX BRIC Series 6	187.09	-2.92%	-5.63	-3.20	16.90
Markit iTraxx SovX Asia Pacific Series 6	156.00	-8.50%	-14.50	-14.50	-6.50

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Liquid Investment Grade Index	210.62	237.27	0.17%	0.17%
Markit iBoxx USD Overall	206.82	74.53	-0.22%	-0.23%
Markit iBoxx USD Liquid High Yield Index	188.41	594.43	0.63%	0.63%
Markit iBoxx EUR Overall	172.85	146.65	-0.19%	0.01%
Markit iBoxx EUR Sovereigns	172.27	128.64	-0.35%	-0.13%
Markit iBoxx GBP Overall	241.83	52.00	-0.29%	-0.29%
Markit iBoxx Asia	158.20		0.19%	0.09%
Markit iBoxx Global Inflation-Linked Index All USD	230.31		0.12%	0.11%
Markit iBoxx Europe ABS Index EUR	100.37		0.37%	-0.01%
Markit iBoxx Europe RMBS Index EUR	100.03		0.03%	-0.03%
Markit iBoxx GEMX USD	118.89		0.78%	0.72%

Markit Structured Finance Indices

Name	Price	Daily Chg (%)	Daily Chg (Price)	Weekly Chg (Price)	Monthly Chg (Price)
Markit ABX.HE.AA.06-1	36.43	3.20%	1.13	1.40	2.76
Markit PRIMEX.FRM.2	90.92	0.41%	0.38	0.35	0.43
Markit CMBX.NA.AA.2	56.10	3.51%	1.90	2.06	2.78
Markit MBX.FN30.350.10	103.39	-0.11%	-0.11	0.61	0.63
Markit IOS.FN30.450.10	16.88	2.47%	0.41	-0.56	0.39

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ESTONI	Rep Estonia	157	-6.3%	-11	-5	-5
CHINA-HongKong	Hong Kong Spl Admin Region	86	-4.5%	-4	-4	3
ISRAEL	St Israel	189	-4.5%	-9	-8	0
ARGENT	Argentine Rep	899	-3.9%	-37	-69	-38
RUSSIA	Russian Fedn	272	-3.3%	-9	-3	39

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
SPAIN	Kdom Spain	402	6.0%	23	23	45
REPHUN	Rep Hungary	647	5.8%	36	43	91
AUST	Rep Austria	194	3.4%	6	6	23
BELG	Kdom Belgium	319	2.4%	8	11	42
ITALY	Rep Italy	490	2.2%	10	12	54

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ITALY	Rep Italy	490	2.2%	10	12	54
UKIN	Utd Kdom Gt Britn & Nthn Irland	99	1.4%	1	1	9
USGB	Utd Sts Amer	51	0.2%	0	-1	2
JAPAN	Japan	142	0.2%	0	4	18
FRTR	French Rep	216	-0.5%	-1	0	29
DBR	Fed Rep Germany	101	-0.8%	-1		9

Corporate Credit Improvement†

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CESENT	Caesars Entmt Corp	3675	-20.7%	-961	-1213	-35
CESEOP	Caesars Entmt Oper Co Inc	3637	-20.1%	-915	-1208	152
GR	Goodrich Corp	17	-13.4%	-3	-4	-10
PGN	Progress Engy Inc	35	-9.4%	-4	-4	-7
FDC	1st Data Corp	1220	-7.3%	-96	-114	13

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
FERRUZ	Edison S p A	248	-19.6%	-61	-87	-1
EDP	EDP Energias de Portugal SA	751	-7.3%	-59	-72	4
BNP	BNP Paribas	242	-6.4%	-17	-17	-1
UNIMED	Unitymedia GmbH	621	-5.2%	-34	-42	-17
LBTG-UPC	UPC Hldg BV	729	-5.1%	-40	-35	-6

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CASIO	CASIO COMPUTER CO LTD	78	-5.4%	-4	-4	-8
HYSAN	Hysan Dev Co Ltd	179	-4.5%	-8	0	7
GSCO	GS Caltex Oil Corp	178	-3.9%	-7	-7	8
TELMAL	Telekom Malaysia BHD	138	-3.8%	-5	-4	10
CMBKKO	Woori Bk	208	-3.7%	-8	-7	13

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
HAL	Halliburton Co	114	11.0%	11	10	18
IBM	Intl Business Machs Corp	47	7.5%	3	3	3
SHC-S	Sears Roebuck & Co	1660	4.6%	73	186	591
SHC-Acceptance	SEARS ROEBUCK Accep CORP	1687	4.0%	65	267	621
PBI	Pitney Bowes Inc	264	2.8%	7	8	29

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
AGS	AGBAR	122	4.5%	5	-2	2
VLOF	Valeo	304	2.7%	8	7	51
BEG-Bebf	Brit ENERGY Bd Fin PLC	86	2.6%	2	3	5
KPN	Koninklijke KPN N V	124	2.1%	3	3	8
VLVY	AB Volvo	273	1.5%	4	3	28

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CANNY	Canon Inc.	55	3.5%	2	1	0
NISHIM	Nishimatsu Constr Co Ltd	350	2.8%	10	11	6
MITCHM	MITSUBISHI Chem Corp	80	2.7%	2	1	1
ANAI	ALL NIPPON Awys CO LTD	420	2.5%	10	4	8
AJINOM	Ajinomoto Co Inc	42	2.2%	1	1	1

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

* Due to holiday in Japan on 03Jan12 we do not have levels for some indices.

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