

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					
Markit iTraxx Europe Crossover Series 16					
Markit iTraxx Europe HiVol Series 16					
Markit CDX.NA.IG.17					
Markit CDX.NA.HY.17					
Markit CDX.NA.IG.HVOL.17					
Markit CDX.EM.16					
Markit iTraxx Japan Series Number 16	185.40	-0.77%	-1.43	-7.27	-20.96
Markit iTraxx Asia ex-Japan IG Series Number 16					

Markit iTraxx SovX

Index	Spread	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
Markit iTraxx SovX CEEMEA Series 6					
Markit iTraxx SovX Western Europe Series 6					
Markit iTraxx SovX Global Liquid Investment Grade Series 6	225.53	-0.05%	-0.10	2.64	-11.99
Markit iTraxx SovX G7 Series 6	196.08	0.05%	0.11	18.90	14.98
Markit iTraxx SovX BRIC Series 6	188.88	-0.29%	-0.54	-4.20	-15.51
Markit iTraxx SovX Asia Pacific Series 6					

Markit iBoxx

Index	Current Index Value	Asset Swap Margin	Return YTD	Daily Return
Markit iBoxx USD Overall	205.81	74.73	7.70%	0.03%
Markit iBoxx Asia	158.01		4.98%	-0.03%
Markit iBoxx Global Inflation-Linked Index All USD	229.94		10.78%	0.01%
Markit iBoxx Europe ABS Index EUR	100.44		-1.38%	0.02%
Markit iBoxx Europe RMBS Index EUR	100.09		-2.13%	0.02%
Markit iBoxx GEMX USD	118.78		-2.48%	0.02%

Markit Structured Finance Indices

None

Sovereign Credit Improvement

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CHINA	Peoples Rep China	143	-0.8%	-1	-7	-14
PHILIP	Rep Philippines	190	-0.7%	-1	-9	-33
NETHRS	Kdom Neth	118	-0.7%	-1	-6	-11
CHILE	Rep of Chile	130	-0.5%	-1	-2	-13
FINL	Rep Finland	77	-0.4%	0	-3	-2

Sovereign Credit Deterioration

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
LEBAN	Lebanese Rep	476	1.2%	6	11	27
DBR	Fed Rep Germany	101	1.0%	1	-5	-10
UKRAIN	Ukraine	851	0.9%	8	3	-40
ESTONI	Rep Estonia	164	0.9%	1	-5	-20
MOROC	Kdom Morocco	256	0.8%	2	-2	-11

G7 Industrialised Countries CDS

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
DBR	Fed Rep Germany	101	1.0%	1	-5	-10
JAPAN	Japan	141	0.1%	0	3	7
USGB	Utd Sts Amer	52	0.0%	0	0	0
UKIN	Utd Kdom Gt Britn & Nthn Irlnd	98	0.0%	0	3	-1
ITALY	Rep Italy	477	0.0%	0	-56	-54
FRTR	French Rep	217	-0.3%	-1	-12	-18

Corporate Credit Improvement[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NALCO	NALCO Co	84	-4.0%	-3	-4	-25
XRX	Xerox Corp	290	-1.0%	-3	13	22
LFLT	Level 3 Comms Inc	869	-0.9%	-8	-5	7
IBM	Intl Business Machs Corp	44	-0.7%	0	-2	-2
JNGRP	Jones Group Inc	483	-0.6%	-3	-8	15

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
ANGLIA	Nationwide Bldg Soc	204	-1.7%	-4	-11	-15
STORA	Stora Enso CORP	392	-1.0%	-4	-18	-31
OTE	Hellenic Telecom Org SA	1951	-0.9%	-18	-29	89
DANBNK	Danske Bk A S	276	-0.8%	-2	-14	-31
HANRUE	Hannover Ruck AG	109	-0.7%	-1	-10	-23

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
NIPEXP	Nippon Express Co Ltd	52	-3.3%	-2	-3	-5
CANNY	Canon Inc.	53	-2.5%	-1	-2	-1
KAWKIS	Kawasaki Kisen Kaisha Ltd	458	-2.2%	-10	-9	0
TORAY	Toray Inds Inc	71	-2.1%	-2	-1	-2
YASUFI	Sompo Japan Ins Inc	89	-2.0%	-2	1	-5

Corporate Credit Deterioration[†]

North America

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
MBG	Mandalay Resort Gp	916	1.4%	12	12	-58
TOYOTA-MotCred	Toyota Mtr Cr Corp	162	1.2%	2	1	-10
MERIINC	Meritor Inc	1246	0.9%	11	-51	-174
WMI	Waste Mgmt Inc	136	0.7%	1	1	1
MGMRI	MGM Resorts Intl	908	0.3%	2	-4	-64

Europe

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
CAWPLC	CABLE WIRELESS WORLDWIDE PUB LTD CO	1013	1.2%	12	-2	38
MANSE	MAN SE	130	1.0%	1	-10	7
DIXON	Dixons Retail plc	1055	0.9%	10	-15	-27
CENTRI	Centrica plc	106	0.8%	1	0	-5
UNIMED	Unitymedia GmbH	663	0.8%	5	-14	-44

Asia

Ticker	Name	5Y Today	Daily Chg (%)	Daily Chg (bps)	Weekly Chg (bps)	Monthly Chg (bps)
TOKELP	Tokyo Elec Pwr Co Inc	991	3.4%	32	-41	-312
TAKASH	Takashimaya Co Ltd	89	2.9%	3	3	-2
NANKAI	Nankai Elec Rwy Co Ltd	136	2.6%	4	0	8
TOKGAS	TOKYO GAS CO LTD	48	2.6%	1	1	-2
DDI	KDDI Corp	70	2.1%	1	1	-4

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

*Due to holiday in UK & US on 26Dec11 we do not have levels for some indices.

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