

CitiVelocity's Credit Sentiment Monitor

Ron Papka

Citigroup Global Markets Technology

Sentiment Analysis Symposium

May 8th 2012

Credit » Analytics » Credit Sentiment Monitor

Credit Sentiment Monitor

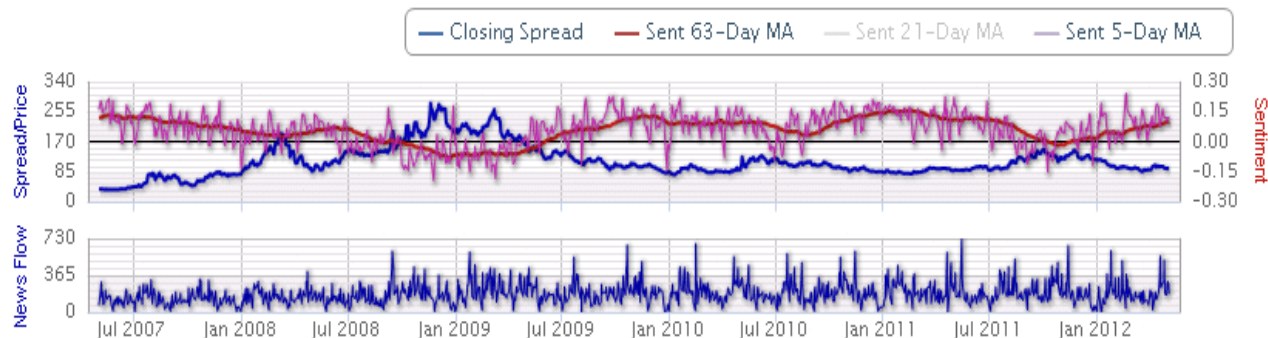
CDX.NA.IG.S18

Options Help Refresh

Latest Update Time: May 05 2012 02:34:50 GMT

6M 1Y 2Y 5Y

Sentiment	0.138	Z Sent	0.392
News Flow	150	Z News Flow	-0.07
Level	98	Change	2.13



Positive Sentiment

Sentiment Statistics

ZScore calculated for 63 day period.

Company (RIC)	Time	▲ Sent	Z Sent	Flow	Z Flow	Close	Chg
KOHL'S CORP (KSS.N)	06:14	0.819	3.943	2	0.283	138	0 >
MARSH & MCLENNAN COS (MMC)	05:42	0.817	4.214	2	0.333	50	2 >
CIGNA CORP (CI.N)	05:21	0.803	8.339	2	0.636	72	0 >
VALERO ENERGY CORP (VLO.N)	16:27	0.786	2.712	2	-0.076	185	-48 >
BOEING CO/THE (BA.N)	08:52	0.754	1.965	3	-0.418	83	-25 >
MARRIOTT INTERNATIONAL-CL /	14:27	0.733	2.595	3	1.068	86	1 >
NORDSTROM INC (JWN.N)	13:17	0.682	2.922	2	0.822	81	1 >
KRAFT FOODS INC-CLASS A (KF1)	12:23	0.681	2.398	2	0.184	54	0 >
AMERICAN ELECTRIC POWER (A)	10:48	0.660	3.356	2	0.018	67	0 >

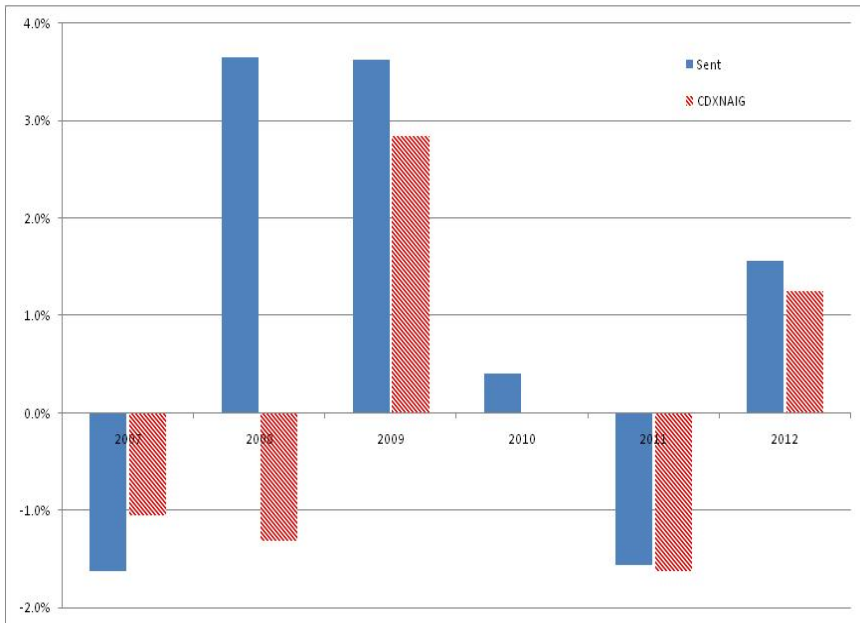
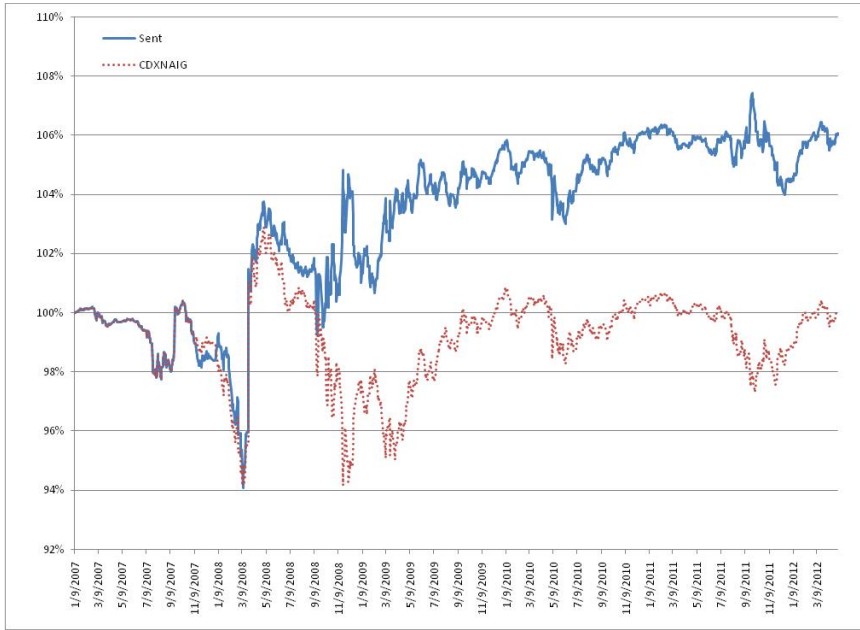
Negative Sentiment

Sentiment Statistics

ZScore calculated for 63 day period.

Company (RIC)	Time	▲ Sent	Z Sent	Flow	Z Flow	Close	Chg
ACE LTD (ACE.N)	19:19	-0.764	-5.071	1	0.426	65	7 >
AMGEN INC (AMGN.O)	13:03	-0.745	-3.167	2	0.515	54	0 >
CONOCOPHILLIPS (COP.N)	18:43	-0.564	-1.678	2	-0.368	49	1 >
WAL-MART STORES INC (WMT.N)	18:51	-0.507	-1.333	11	0.731	46	1 >
CANADIAN NATURAL RESOURCE	11:26	-0.495	-2.505	4	0.435	123	0 >
CARNIVAL CORP (CCL.N)	12:40	-0.488	-1.795	1	-0.008	130	0 >
AT&T INC (T.N)	23:55	-0.477	-1.753	1	-0.359	87	0 >
INTERNATIONAL PAPER CO (IP.N)	15:54	-0.416	-3.509	1	0.169	115	0 >
TARGET CORP (TGT.N)	18:44	-0.360	-2.097	1	-0.276	43	0 >

Credit Market



Stock Market

