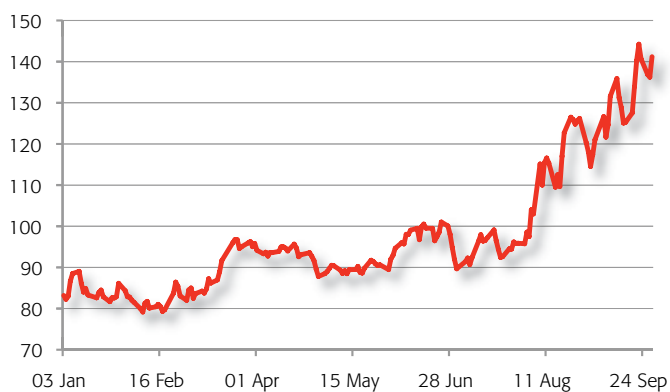


## CDS: WEEK'S BIGGEST MOVERS

Name	5yr Spread [to Sep 28, 2011]	7 Day Chg (bp) [to Sep 28, 2011]
<b>EUROPE</b>		
<b>Improvers</b>		
Caja de Ahorros del Mediterraneo	979.75	-52.44
Region Sicily	510.21	-48.27
Societe Generale	331.11	-45.69
Stena Aktiebolag	905.14	-44.72
Bco Pop	646.85	-41.38
<b>Deteriorators</b>		
EDP Energias de Portugal	825.34	117.46
Glencore Intl	533.91	96.78
Bawag	358.10	74.35
ArcelorMittal	584.68	68.45
Dexia	826.41	59.90
<b>NORTH AMERICA</b>		
<b>Improvers</b>		
Mediacom	621.81	-34.25
Clorox	115.08	-27.88
Expedia	219.87	-18.88
Hilton Worldwide	507.94	-15.68
Alcor Acquisition	140.25	-14.46
<b>Deteriorators</b>		
MGM Resorts	1029.80	111.11
Noble Group	460.81	94.91
Morgan Stanley	436.00	87.56
Sabre Hldgs Corp	1043.75	84.17
Fst Oil Corp	605.74	82.96

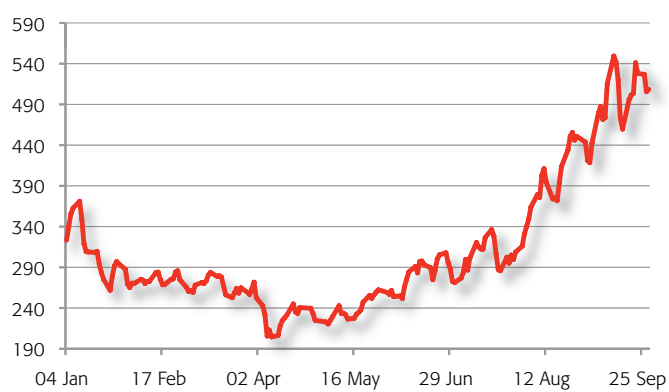
Source: Markit

## MARKIT CDX NORTH AMERICA INVESTMENT GRADE INDEX



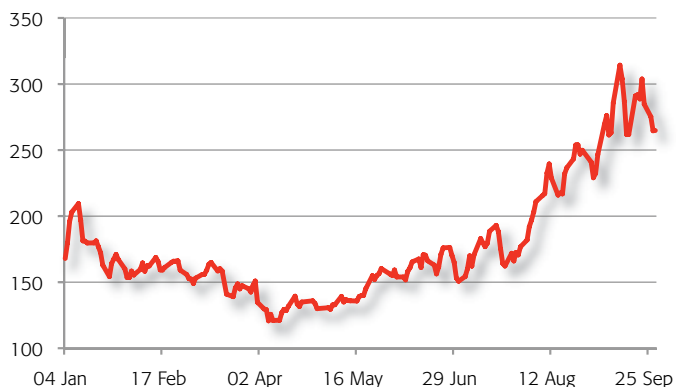
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## MARKIT ITRAXX EUROPE SUBORDINATED FINANCIALS INDEX



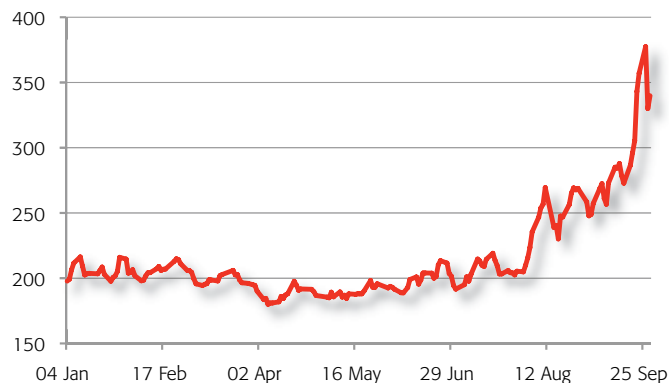
Source: Markit

**MARKIT ITRAXX EUROPE SENIOR FINANCIALS INDEX**



Source: Markit

**MARKIT ITRAXX SOVX CEEMEA INDEX**



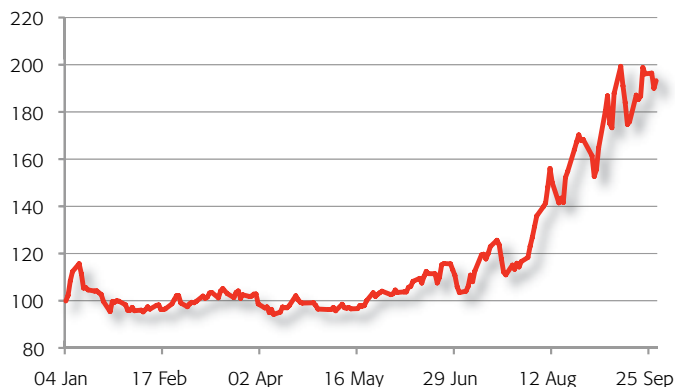
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**MARKIT ITRAXX SOVX WESTERN EUROPE INDEX**



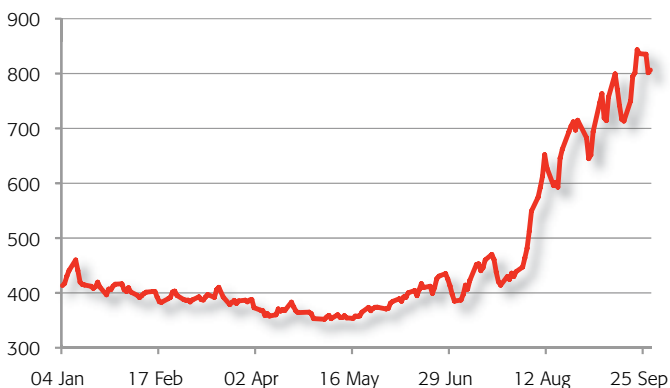
Source: Markit

**MARKIT ITRAXX EUROPE INDEX**



Source: Markit

**MARKIT ITRAXX CROSSOVER INDEX**



Source: Markit