

## CDS: WEEK'S BIGGEST MOVERS

Name	5yr Spread [to Jan 25, 2012]	7 Day Chg (bp) [to Jan 25, 2012]
<b>EUROPE</b>		
<b>Improvers</b>		
Dixons Retail	828.92	-100.73
Grohe Hldg	828.47	-87.40
Caja de Ahorros del Mediterraneo	842.85	-83.96
NXP	697.03	-71.20
Region Sicily	472.86	-70.51
<b>Deteriorators</b>		
EDP Energias de Portugal	884.47	136.06
Portugal Telecom	967.54	92.53
Portugal Telecom Intl Fin	964.75	85.92
Bco Espirito Santo	948.77	68.26
Nokia	333.08	32.87
<b>NORTH AMERICA</b>		
<b>Improvers</b>		
Realogy Corp	987.94	-296.97
Boyd Gaming Corp	957.43	-154.56
Beazer Homes USA	938.60	-144.74
Freescale Semiconductor	823.64	-123.04
Meritor	979.81	-104.59
<b>Deteriorators</b>		
R R Donnelley & Son	835.47	81.50
Assur Gty Corp	938.64	69.70
Assur Gty Mun Corp	665.32	43.78
Assur Gty Mun Hldgs	659.80	35.86
Cooper Inds	93.43	12.54

Source: Markit

## MARKIT CDX NORTH AMERICA INVESTMENT GRADE INDEX



Source: Markit

## MARKIT ITRAXX EUROPE SUBORDINATED FINANCIALS INDEX



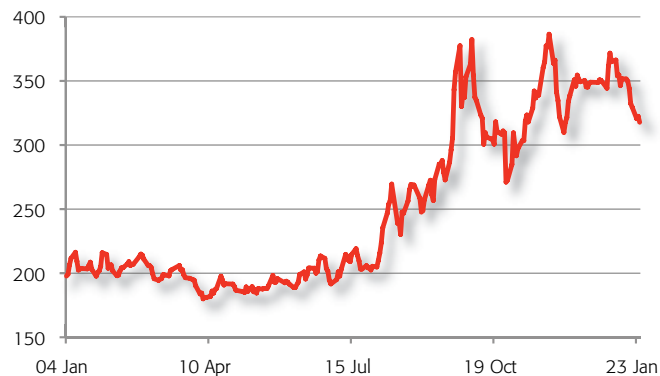
Source: Markit

**MARKIT ITRAXX EUROPE SENIOR FINANCIALS INDEX**



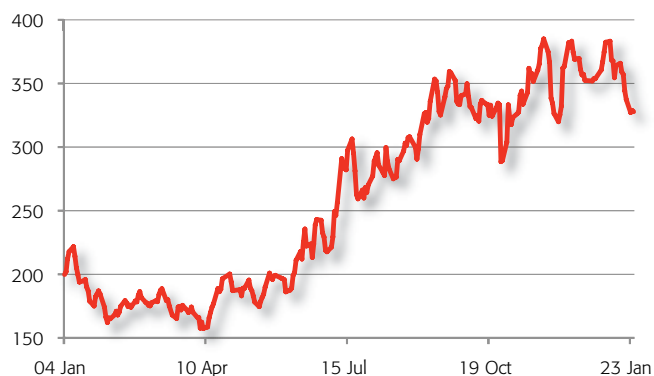
Source: Markit

**MARKIT ITRAXX SOVX CEEMEA INDEX**



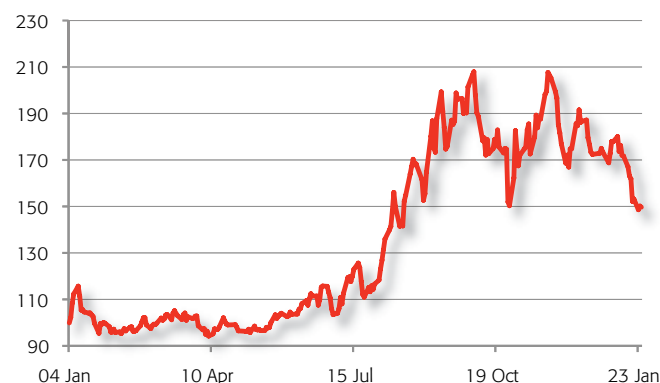
Source: Markit

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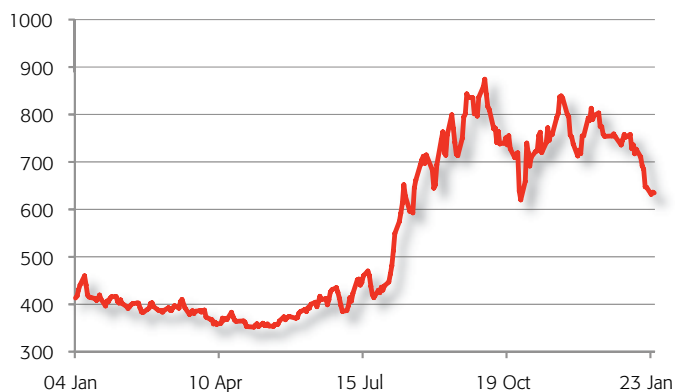
Source: Markit

**MARKIT ITRAXX EUROPE INDEX**



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**MARKIT ITRAXX CROSSOVER INDEX**



Source: Markit