



CDX.NA.HY.15

Effective Date: 20th September 2010

Version 1. Annex Date: 27th September 2010

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			Reference Obligation			
Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP / ISIN	Weighting
1 ADVANCED MICRO DEVICES, INC.	B,HB	007G93AC6	6.000%	1-May-15	007903AL1	1.000%
2 AK Steel Corporation	BB	0A169AAC6	7.625%	15-May-20	US001546AL46	1.000%
3 Ally Financial Inc.	B	0C205PAC5	6.750%	1-Dec-14	370425SL5	1.000%
4 American Axle & Manufacturing, Inc.	HB	UU2679AA7	5.250%	11-Feb-14	02406PAE0	1.000%
5 Amkor Technology, Inc.	BB	0D47B7AC9	9.250%	1-Jun-16	031652AW0	1.000%
6 AMR Corporation	HB		9.000%	15-Sep-16	001765AC0	1.000%
7 ARAMARK Corporation	B	03BD7HAC3	8.500%	1-Feb-15	038521AD2	1.000%
8 ArvinMeritor, Inc.	HB	0E7688AB0	8.125%	15-Sep-15	043353AC5	1.000%
9 Avis Budget Car Rental, LLC	B,HB	058AEMAB1	7.750%	15-May-16	053773AF4	1.000%
10 Beazer Homes USA, Inc.	HB	07CABWAA5	6.500%	15-Nov-13	07556QAJ4	1.000%
11 Belo Corp.	B	0I85ALAB0	7.750%	1-Jun-27	080555AE5	1.000%
12 BOMBARDIER INC.	BB	09GEC6AC1	8.000%	15-Nov-14	C10602AK3	1.000%
13 Boyd Gaming Corporation	HB	1B3634AA5	6.750%	15-Apr-14	103304BD2	1.000%
14 BRUNSWICK CORPORATION		1C8747AB6	7.125%	1-Aug-27	117043AG4	1.000%
15 Chesapeake Energy Corporation	BB		6.625%	15-Aug-20	US165167CF27	1.000%
16 Clear Channel Communications, Inc.	HB	19C952AC2	6.875%	15-Jun-18	184502AD4	1.000%
17 CMS Energy Corporation	BB	137DHFAC0	6.875%	15-Dec-15	125896AZ3	1.000%
18 Community Health Systems, Inc.	B	2C39CCAB6	8.875%	15-Jul-15	12543DAF7	1.000%
19 Constellation Brands, Inc.	BB	2D139VAB1	7.250%	1-Sep-16	21036PAD0	1.000%
20 Cooper Tire & Rubber Company	B	237EB4AC8	7.625%	15-Mar-27	216831AB3	1.000%
21 CSC Holdings, LLC	BB	24BD6EAA1	7.625%	15-Jul-18	126304AK0	1.000%
22 Dean Foods Company	B	2G6597AA9	7.000%	1-Jun-16	242370AA2	1.000%
23 Dillard's, Inc.	B	2H946DAB5	7.130%	1-Aug-18	254067AH4	1.000%
24 DISH DBS Corporation	BB	279AFUAA7	6.625%	1-Oct-14	27876GAY4	1.000%
25 Dole Food Company, Inc.	B	27BC65AC1	7.875%	15-Jul-13	256605AD8	1.000%
26 Domtar Corporation	BB	27CCAEC6	7.125%	15-Aug-15	257559AC8	1.000%
27 Dynegy Holdings Inc.	B	28E97RAC4	8.375%	1-May-16	26816LAT9	1.000%
28 Eastman Kodak Company		29EBA7AC7	7.250%	15-Nov-13	277461BD0	1.000%
29 El Paso Corporation	BB	2AB69RAE2	6.875%	15-Jun-14	28336LBM0	1.000%
30 Energy Future Holdings Corp.	HB	2BB8E8AD4	10.875%	1-Nov-17	292680AC9	1.000%
31 First Data Corporation		34AIF9AD5	9.875%	24-Sep-15	319963AP9	1.000%
32 FLEXTRONICS INTERNATIONAL LTD.	BB		6.250%	15-Nov-14	US33938EAN76	1.000%
33 Ford Motor Company	B,HB	3H98A7AB3	6.500%	1-Aug-18	345370BX7	1.000%
34 FOREST OIL CORPORATION	B	37A69AAC0	7.250%	15-Jun-19	346091AZ4	1.000%
35 Freescale Semiconductor, Inc.	HB	38BEFTAC2	8.875%	15-Dec-14	35687MAM9	1.000%
36 FRONTIER COMMUNICATIONS CORPORATION	BB	38E96GAC8	9.000%	15-Aug-31	17453BAJ0	1.000%
37 Gannett Co., Inc.	B	39AB97AA6	6.375%	1-Apr-12	364725AC5	1.000%
38 GEORGIA-PACIFIC LLC	BB	3AA64GAA9	7.750%	15-Nov-29	373298BR8	1.000%
39 Harrah's Operating Company, Inc.	HB	4F498HAF1	5.625%	1-Jun-15	413627AU4	1.000%
40 HCA Inc.		4E452AAC0	6.375%	15-Jan-15	404119AP4	1.000%
41 Host Hotels & Resorts, L.P.	BB	4I517NAA0	7.125%	1-Nov-13	44108EAS7	1.000%
42 INTELSAT S.A.		LQ64AMAA4	6.500%	1-Nov-13	45820EAH5	1.000%
43 International Lease Finance Corporation	BB	49EGB9AC9	5.875%	1-May-13	459745FG5	1.000%
44 Iron Mountain Incorporated	B	4A8ACTAA5	7.750%	15-Jan-15	462846AB2	1.000%
45 iStar Financial Inc.	HB	4J534VAB7	5.950%	15-Oct-13	45031UAZ4	1.000%
46 K. Hovnanian Enterprises, Inc.	HB	4I66CGAB5	8.625%	15-Jan-17	442488BA9	1.000%
47 KB Home	B	4CECCQAF5	6.250%	15-Jun-15	48666KAM1	1.000%
48 Lennar Corporation	BB	5H865CAC9	6.500%	15-Apr-16	526057AW4	1.000%
49 Level 3 Communications, Inc.	HB	5H99BWAG2	9.000%	15-Oct-13	52729NBB5	1.000%
50 Levi Strauss & Co.	BB	579A9XAC1	8.875%	1-Apr-16	52736RAV4	1.000%
51 Liberty Media LLC	BB	5I378GAC8	3.125%	30-Mar-23	530718AF2	1.000%
52 Limited Brands, Inc.	BB	8GB68RAC8	6.900%	15-Jul-17	532716AM9	1.000%
53 Liz Claiborne, Inc.	HB	58CC52AB5	5.000%	8-Jul-13	U5391PAA5	1.000%
54 Louisiana-Pacific Corporation	BB		13.000%	15-Mar-17	US546347AE57	1.000%
55 Macy's, Inc.	BB	5AB77VAE0	7.450%	15-Jul-17	55616XAA5	1.000%
56 Massey Energy Company	B	5CD823AD1	6.875%	15-Dec-13	576203AH6	1.000%



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57	MBIA Inc.	BB	5A788EAB6	6.625%	1-Oct-28	55262CAF7	1.000%
58	MEDIACOM LLC	B	UZDA8DAC1	9.125%	15-Aug-19	US58445MAM47	1.000%
59	MGM Resorts International	HB	5A831EAA5	5.875%	27-Feb-14	552953AG6	1.000%
60	Nalco Company	BB	68BHDAAC5	8.250%	15-May-17	629855AN7	1.000%
61	NOVA CHEMICALS CORPORATION	B	6CFGE3AC9	3.125%	15-Nov-13	66977WAH2	1.000%
62	NRG Energy, Inc.	BB	68BCAEAB3	7.250%	1-Feb-14	629377AT9	1.000%
63	Owens-Illinois, Inc.	BB	6F97DEAC6	7.800%	15-May-18	690768BF2	1.000%
64	PolyOne Corporation	B,HB	7A48GYAC2	7.500%	15-Dec-15	37246WAC9	1.000%
65	Pride International, Inc.	BB	7B5AC5AC1	8.500%	15-Jun-19	74153QAG7	1.000%
66	Qwest Capital Funding, Inc.	B	7BDA4HAC5	7.750%	15-Feb-31	74913EAJ9	1.000%
67	Radian Group Inc.	HB	7C5259AB9	5.375%	15-Jun-15	750236AJ0	1.000%
68	RadioShack Corporation		7C547BAA0	7.375%	15-May-11	750438AB9	1.000%
69	Realogy Corporation	HB	7CB65JAB1	10.500%	15-Apr-14	75605EAT7	1.000%
70	Residential Capital, LLC	HB	7D725JAB3	6.500%	17-Apr-13	76113BAR0	1.000%
71	Rite Aid Corporation	HB	7DDEC9AB4	7.700%	15-Feb-27	767754AJ3	1.000%
72	ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AD8	6.875%	1-Dec-13	780153AP7	1.000%
73	RRI Energy, Inc.	B	7BDG8YAB3	7.875%	15-Jun-17	74971XAC1	1.000%
74	Sabre Holdings Corporation	HB	7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%
75	Saks Incorporated	B	7GCAE3AC5	2.000%	15-Mar-24	79377WAK4	1.000%
76	Sanmina-SCI Corporation	B,HB	8I0997AC3	8.125%	1-Mar-16	800907AK3	1.000%
77	Smithfield Foods, Inc.		8B546CAC6	7.750%	1-Jul-17	832248AQ1	1.000%
78	SPRINT NEXTEL CORPORATION	BB	8D728NAC8	6.000%	1-Dec-16	852061AD2	1.000%
79	Standard Pacific Corp.	B	U2D947AD2	7.000%	15-Aug-15	85375CAT8	1.000%
80	Starwood Hotels & Resorts Worldwide, Inc.	BB	8DAE9AAC5	6.750%	15-May-18	85590AAL8	1.000%
81	SunGard Data Systems Inc.	B	8EDAAMAC0	10.625%	15-May-15	US867363AN30	1.000%
82	SUPERVALU INC.		8EED89AD3	8.000%	1-May-16	868536AT0	1.000%
83	Temple-Inland Inc.	BB	8FGHEEAC3	6.625%	15-Jan-18	879868AL1	1.000%
84	TENET HEALTHCARE CORPORATION		8G836JAG0	6.875%	15-Nov-31	88033GAV2	1.000%
85	Tesoro Corporation	BB	8G976FAF0	6.500%	1-Jun-17	881609AT8	1.000%
86	Textron Financial Corporation	BB	8GB4AIAD8	5.125%	15-Aug-14	88319QG56	1.000%
87	The AES Corporation	BB	0A143HAB4	7.750%	1-Mar-14	00130HBC8	1.000%
88	The Goodyear Tire & Rubber Company	B	3BA7A5AD6	9.000%	1-Jul-15	382550AU5	1.000%
89	The Hertz Corporation	BB	46A844AC6	8.875%	1-Jan-14	428040BZ1	1.000%
90	THE McCLATCHY COMPANY	HB	5CGDCHAB9	5.750%	1-Sep-17	499040AP8	1.000%
91	The Neiman Marcus Group, Inc.	HB	6A4224AE3	9.000%	15-Oct-15	640204AG8	1.000%
92	THE NEW YORK TIMES COMPANY	B	6B5122AB2	5.000%	15-Mar-15	650111AE7	1.000%
93	TOYS "R" US, INC.	HB	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%
94	TRW Automotive Inc.	HB,BB	8F98AQAC8	7.250%	15-Mar-17	87264MAB5	1.000%
95	Tyson Foods, Inc.	BB	9J26DDAE2	6.600%	1-Apr-16	902494AN3	1.000%
96	Unisys Corporation	B,HB	999B35AE4	12.500%	15-Jan-16	909214BL1	1.000%
97	United Rentals (North America), Inc.	B	U3A24CAF2	10.875%	15-Jun-16	911365AV6	1.000%
98	UNIVISION COMMUNICATIONS INC.	HB	9A5D96AB9	9.750%	15-Mar-15	904201AA8	1.000%
99	Weyerhaeuser Company		9F837CAB6	7.125%	15-Jul-23	962166AS3	1.000%
100	Windstream Corporation	BB	9GAB9XAB5	7.875%	1-Nov-17	97381WAJ3	1.000%

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