



			Reference Obligation			Weighting	Monoline
Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP / ISIN		
1 ADVANCED MICRO DEVICES, INC.	B	007G93AD4	7.750%	1-Aug-20	US007903AU15	1.000%	
2 AK Steel Corporation	B	0A169AAC6	7.625%	15-May-20	001546AL4	1.000%	
3 Alcatel-Lucent USA Inc.	B	014ALTAA3	6.500%	15-Jan-28	549463AC1	1.000%	
4 Ally Financial Inc.	B	0C205PAF8	7.500%	15-Sep-20	02005NAJ9	1.000%	
5 American Axle & Manufacturing, Inc.	BB	UU2679AD1	6.625%	15-Oct-22	02406PAL4	1.000%	
6 Amkor Technology, Inc.	B	0D47B7AE5	7.375%	1-May-18	031652BC3	1.000%	
7 ARAMARK Corporation	B	03BD7HAE9	5.750%	15-Mar-20	USU03890AD96	1.000%	
8 Avis Budget Group, Inc.	B	058AEBAD1	8.250%	15-Jan-19	053773AN7	1.000%	
9 BOMBARDIER INC.	BB	09GECKAA4	7.450%	1-May-34	C10602AJ6	1.000%	
10 Boyd Gaming Corporation	B	1B3634AB3	7.125%	1-Feb-16	09689RAA7	1.000%	
11 BRUNSWICK CORPORATION	BB	1C8747AB6	7.125%	1-Aug-27	117043AG4	1.000%	
12 Caesars Entertainment Operating Company, Inc.		139DENAA8	5.625%	1-Jun-15	413627AU4	1.000%	
13 Calpine Corporation	B	1E447BAC9	7.250%	15-Oct-17	131347BP0	1.000%	
14 CCO Holdings, LLC	B	15DHEMAA1	7.250%	30-Oct-17	1248EPAQ6	1.000%	
15 CenturyLink, Inc.	BB	16BCFOAA7	6.000%	1-Apr-17	156700AL0	1.000%	
16 Chesapeake Energy Corporation	BB	17B67DAG8	6.625%	15-Aug-20	165167CF2	1.000%	
17 CIT Group Inc.	BB	137AD9AJ9	5.250%	15-Mar-18	125581GL6	1.000%	
18 Clear Channel Communications, Inc.		19C952AC2	6.875%	15-Jun-18	184502AD4	1.000%	
19 Community Health Systems, Inc.	B	2C39CCAC4	8.000%	15-Nov-19	12543DAL4	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 D.R. Horton, Inc.	BB	2F664BAD9	3.625%	15-Feb-18	23331ABF5	1.000%	
23 Dean Foods Company	B	2G6597AA9	7.000%	1-Jun-16	242370AA2	1.000%	
24 Dell Inc.	BB	26B72TAB8	7.100%	15-Apr-28	247025AE9	1.000%	
25 DELUXE CORPORATION	BB	UW6BFHAB9	7.000%	15-Mar-19	248019AP6	1.000%	
26 Dillard's, Inc.	BB	2H946DAB5	7.130%	1-Aug-18	254067AH4	1.000%	
27 DISH DBS Corporation	BB	279AFUAB5	6.750%	1-Jun-21	25470XAE5	1.000%	
28 Fifth & Pacific Companies, Inc.	B	347CA9AB1	10.500%	15-Apr-19	316645AB6	1.000%	
29 First Data Corporation	B	34AIF9AF0	12.625%	15-Jan-21	319963BB9	1.000%	
30 FOREST OIL CORPORATION	B	37A69AAC0	7.250%	15-Jun-19	346091AZ4	1.000%	
31 Freescale Semiconductor, Inc.	B	38BEFTAD0	8.050%	1-Feb-20	35687MAX5	1.000%	
32 FRONTIER COMMUNICATIONS CORPORATION	BB	38E96GAC8	9.000%	15-Aug-31	17453BAJ0	1.000%	
33 GANNETT CO., INC.	BB	39AB97AD0	9.375%	15-Nov-17	364725AQ4	1.000%	
34 H. J. HEINZ COMPANY	BB	4G537BAB4	6.375%	15-Jul-28	423074AF0	1.000%	
35 HCA Inc.	B	4E452AAE6	8.000%	1-Oct-18	404119BL2	1.000%	
36 Health Management Associates, Inc.	B	UY6445AC7	6.125%	15-Apr-16	421933AH5	1.000%	
37 Host Hotels & Resorts, L.P.	BB	4I517NAC6	4.750%	1-Mar-23	44107TAT3	1.000%	
38 International Lease Finance Corporation	BB	49EGB9AE5	8.250%	15-Dec-20	459745GF6	1.000%	
39 Iron Mountain Incorporated	BB	4A8ACTAD9	5.750%	15-Aug-24	46284PAP9	1.000%	
40 iStar Financial Inc.	B	4J534VAC5	5.875%	15-Mar-16	45031UAW1	1.000%	
41 J. C. Penney Company, Inc.		UB78A0AC1	6.375%	15-Oct-36	708130AC3	1.000%	
42 K. Hovnanian Enterprises, Inc.		4I66CGAB5	8.625%	15-Jan-17	442488BA9	1.000%	
43 KB HOME	B	4CECCQAG3	9.100%	15-Sep-17	US48666KAP49	1.000%	
44 Kinder Morgan, Inc.	BB	4DD9BHAA3	5.150%	1-Mar-15	494553AC4	1.000%	
49 L Brands, Inc.	BB	5F78AGAA9	6.900%	15-Jul-17	532716AM9	1.000%	
45 Lennar Corporation	BB	5H865CAC9	6.500%	15-Apr-16	526057AW4	1.000%	
46 Level 3 Communications, Inc.	B	5H99BWAJ6	8.875%	1-Jun-19	52729NBV1	1.000%	
47 Levi Strauss & Co.	B	579A9XAE7	7.625%	15-May-20	52736RBB7	1.000%	
48 Liberty Interactive LLC	BB	5I366FAC4	8.500%	15-Jul-29	530715AD3	1.000%	
50 Louisiana-Pacific Corporation	BB	59A97BAC8	7.500%	1-Jun-20	546347AH8	1.000%	
51 MBIA Insurance Corporation	B					1.000%	Monoline Provisions Apply
52 Meritor, Inc.	B	5E901LAC2	10.625%	15-Mar-18	US043353AJ02	1.000%	
53 MGIC Investment Corporation	B	5A7AC9AB7	5.375%	1-Nov-15	552848AA1	1.000%	
54 MGM Resorts International	B	5A831EAB3	7.625%	15-Jan-17	552953BB6	1.000%	
55 New Albertson's, Inc.		6A59CKAA8	8.000%	1-May-31	013104AL8	1.000%	
56 Norbord Inc.	BB	6BA9CXAC8	6.450%	15-Feb-17	US65548QAA22	1.000%	
57 NOVA Chemicals Corporation	BB	6CFGE3AE5	8.625%	1-Nov-19	66977WAM1	1.000%	





CDX.NA.HY.21  
Effective Date: 20th September 2013  
Version 1. Annex Date: 27th September 2013  
[www.markit.com](http://www.markit.com)

			Reference Obligation				Monoline
Reference Entity	Sector	CLIP	Coupon	Maturity	CUSIP / ISIN	Weighting	
58 NRG Energy, Inc.	BB	68BCAEAD9	8.500%	15-Jun-19	629377BG6	1.000%	
59 Olin Corporation	BB	6E86CBAC9	8.875%	15-Aug-19	680665AG1	1.000%	
60 Owens-Illinois, Inc.	BB	6F97DEAC6	7.800%	15-May-18	690768BF2	1.000%	
61 Pactiv LLC	B	6FE77JAA0	8.125%	15-Jun-17	880394AD3	1.000%	
62 Parker Drilling Company	B	7H1189AE5	9.125%	1-Apr-18	701081AT8	1.000%	
63 PHH Corporation	BB	6FC652AC9	7.375%	1-Sep-19	693320AR4	1.000%	
64 PolyOne Corporation	BB	7A48GYAD0	7.375%	15-Sep-20	US73179PAH91	1.000%	
65 PulteGroup, Inc.	BB	7B9DFMAD9	7.875%	15-Jun-32	745867AM3	1.000%	
66 R.R. Donnelley & Sons Company	BB	27CFEDAC7	6.125%	15-Jan-17	257867AT8	1.000%	
67 Radian Group Inc.		7C5259AE3	9.000%	15-Jun-17	750236AM3	1.000%	
68 RadioShack Corporation		7C547BAF9	6.750%	15-May-19	750438AE3	1.000%	
69 Realogy Group LLC	B	7CB65KAB8	7.875%	15-Feb-19	U7534PAQ4	1.000%	
70 Rite Aid Corporation	B	7DDEC9AB4	7.700%	15-Feb-27	767754AJ3	1.000%	
71 ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AG1	7.250%	15-Jun-16	780153AR3	1.000%	
72 Sabre Holdings Corporation	B	7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%	
73 Sanmina Corporation	BB		8.125%	1-Mar-16	800907AK3	1.000%	
74 Seagate Technology HDD Holdings	BB	8J298RAA0	6.800%	1-Oct-16	81180RAE2	1.000%	
75 Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-33	81211KAK6	1.000%	
76 SEARS ROEBUCK ACCEPTANCE CORP.		8J3644AB8	7.000%	1-Jun-32	812404BK6	1.000%	
77 Smithfield Foods, Inc.	BB	8B546CAC6	7.750%	1-Jul-17	832248AQ1	1.000%	
78 Springleaf Finance Corporation	B	8D689FAB4	6.900%	15-Dec-17	85171RAA2	1.000%	
79 SPRINT NEXTEL CORPORATION	B	8D728NAC8	6.000%	1-Dec-16	852061AD2	1.000%	
80 Standard Pacific Corp.	B	U2D947AF7	10.750%	15-Sep-16	US85375CAW10	1.000%	
81 SunGard Data Systems Inc.	B	8EDAAMAE6	7.625%	15-Nov-20	867363AU7	1.000%	
82 SUPERVALU INC.	B	8EED89AD3	8.000%	1-May-16	868536AT0	1.000%	
83 TENET HEALTHCARE CORPORATION	B	8G836JAG0	6.875%	15-Nov-31	88033GAV2	1.000%	
84 Tesoro Corporation	BB	8G976FAG8	4.250%	1-Oct-17	881609AY7	1.000%	
85 Texas Competitive Electric Holdings Company LLC		8GA55HAB8	10.250%	1-Nov-15	882330AF0	1.000%	
86 The AES Corporation	BB	0A143HAD0	8.000%	15-Oct-17	00130HBH7	1.000%	
87 The Goodyear Tire & Rubber Company	BB	3BA7A5AE4	7.000%	15-Mar-28	382550AD3	1.000%	
88 THE HERTZ CORPORATION	B	46A844AF9	7.500%	15-Oct-18	428040CD9	1.000%	
89 The Jones Group Inc.	BB	4C822TAB8	6.875%	15-Mar-19	48020UAA6	1.000%	
90 THE McCLATCHY COMPANY		5CGDCHAB9	5.750%	1-Sep-17	499040AP8	1.000%	
91 The Neiman Marcus Group, Inc.	B	6A4224AB9	7.125%	1-Jun-28	640204AB9	1.000%	
92 THE NEW YORK TIMES COMPANY	B	6B5122AC0	6.625%	15-Dec-16	650111AG2	1.000%	
93 THE RYLAND GROUP, INC.	B	7FBADAAF6	8.400%	15-May-17	US783764AN34	1.000%	
94 TOYS "R" US, INC.	B	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%	
95 Unisys Corporation	B	999B35AF1	6.250%	15-Aug-17	909214BP2	1.000%	
96 UNITED RENTALS (NORTH AMERICA), INC.	B	9A249MAC5	6.125%	15-Jun-23	911365AX2	1.000%	
97 UNITED STATES STEEL CORPORATION	BB	9A389SAE8	6.650%	1-Jun-37	912909AD0	1.000%	
98 Universal Health Services, Inc.	BB	9A4C93AD5	7.000%	1-Oct-18	902730AC4	1.000%	
99 Vulcan Materials Company	BB	9BBA6KAA0	6.400%	30-Nov-17	929160AF6	1.000%	
100 Windstream Corporation	BB	9GAB9XAB5	7.875%	1-Nov-17	97381WAJ3	1.000%	

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the annex or the data contained herein in any other manner, including but not limited to in furtherance of other trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group Limited on +44 (0)207 260 2345 or [info@Markit.com](mailto:info@Markit.com). The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.