



CDX.NA.HY.19

Effective Date: 20th September 2012

Version 1. Annex Date: 27th September 2012

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Reference Entity		Sector	CLIP	Coupon	Reference Obligation		Weighting	Monoline
					Maturity	CUSIP / ISIN		
1	ADVANCED MICRO DEVICES, INC.	BB	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.		014ALTA03	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.	B	UU2679AC3	7.875%	1-Mar-17	US02406PAF71	1.000%	
6	Amkor Technology, Inc.	BB	0D47B7AE5	7.375%	1-May-18	031652BC3	1.000%	
7	ARAMARK Corporation	B	03BD7HAC3	8.500%	1-Feb-15	038521AD2	1.000%	
8	Avis Budget Group, Inc.	B	058AEBAB5	7.750%	15-May-16	053773AF4	1.000%	
9	Bausch & Lomb Incorporated	B	0H8877AB1	9.875%	1-Nov-15	071707AP8	1.000%	
10	Belo Corp.	BB	0I85ALAB0	7.750%	1-Jun-27	080555AE5	1.000%	
11	BOMBARDIER INC.	BB	09GEC6AD9	7.450%	1-May-34	C10602AJ6	1.000%	
12	Boyd Gaming Corporation	B	1B3634AB3	7.125%	1-Feb-16	09689RAA7	1.000%	
13	BRUNSWICK CORPORATION	BB	1C8747AB6	7.125%	1-Aug-27	117043AG4	1.000%	
14	Caesars Entertainment Operating Company, Inc.	B	139DENAA8	5.625%	1-Jun-15	413627AU4	1.000%	
15	Calpine Corporation	B	1E447BAC9	7.250%	15-Oct-17	131347BP0	1.000%	
16	CCO Holdings, LLC	BB		7.250%	30-Oct-17	1248EPAQ6	1.000%	
17	Chesapeake Energy Corporation	BB	17B67DAG8	6.625%	15-Aug-20	165167CF2	1.000%	
18	CIT Group Inc.	B	137AD9AJ9	5.250%	15-Mar-18	125581GL6	1.000%	
19	Clear Channel Communications, Inc.		19C952AC2	6.875%	15-Jun-18	184502AD4	1.000%	
20	CMS Energy Corporation	BB	137DHFAC0	6.875%	15-Dec-15	125896AZ3	1.000%	
21	Community Health Systems, Inc.	B	2C39CCAC4	8.000%	15-Nov-19	12543DAL4	1.000%	
22	Cooper Tire & Rubber Company	B	237EB4AC8	7.625%	15-Mar-27	216831AB3	1.000%	
23	CSC Holdings, LLC	BB	24BD6EAA1	7.625%	15-Jul-18	126304AK0	1.000%	
24	Dean Foods Company	B	2G6597AA9	7.000%	1-Jun-16	242370AA2	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	347CA9AA3	10.500%	15-Apr-19	USU5391PAB32	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	Freescall Semiconductor, Inc.		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	GenOn Energy, Inc.	B	3A968IAA3	7.875%	15-Jun-17	74971XAC1	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	4I517NAB8	6.750%	1-Jun-16	44108EBA5	1.000%	
38	INTELSAT S.A.		LQ64AMAA4	6.500%	1-Nov-13	45820EAH5	1.000%	
39	International Lease Finance Corporation	BB	49EGB9AE5	8.250%	15-Dec-20	459745GF6	1.000%	
40	Iron Mountain Incorporated	BB		5.750%	15-Aug-24	US46284PAP99	1.000%	
41	iStar Financial Inc.	B	4J534VAC5	5.875%	15-Mar-16	45031UAW1	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%	
45	Lennar Corporation	B	5H865CAC9	6.500%	15-Apr-16	526057AW4	1.000%	
46	Level 3 Communications, Inc.	B	5H99BWAH0	6.500%	1-Oct-16	52729NBR0	1.000%	
47	Levi Strauss & Co.	B	579A9XAE7	7.625%	15-May-20	52736RBB7	1.000%	
48	Liberty Interactive LLC	B	5I366FAA8	0.750%	30-Mar-23	530718AF2	1.000%	
49	Limited Brands, Inc.	BB	8GB68RAC8	6.900%	15-Jul-17	532716AM9	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	5E901LAA6	8.125%	15-Sep-15	043353AC5	1.000%	
53	MGIC Investment Corporation		5A7AC9AB7	5.375%	1-Nov-15	552848AA1	1.000%	
54	MGM Resorts International	B	5A831EAB3	7.625%	15-Jan-17	552953BB6	1.000%	
55	Norbord Inc.	BB	6BA9CXAC8	6.450%	15-Feb-17	US65548QAA22	1.000%	
56	NOVA CHEMICALS CORPORATION	BB	6CFGE3AD7	8.375%	1-Nov-16	US66977WAK53	1.000%	
57	NRG Energy, Inc.	BB	68BCAEAD9	8.500%	15-Jun-19	629377BG6	1.000%	



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58	Olin Corporation	BB	6E86CBAC9	8.875%	15-Aug-19	680665AG1	1.000%	
59	Owens-Illinois, Inc.	BB	6F97DEAC6	7.800%	15-May-18	690768BF2	1.000%	
60	Pactiv LLC		6FE77JAA0	8.125%	15-Jun-17	880394AD3	1.000%	
61	Parker Drilling Company	B	7H1189AE5	9.125%	1-Apr-18	701081AT8	1.000%	
62	PHH Corporation	BB	6FC652AC9	7.375%	1-Sep-19	693320AR4	1.000%	
63	PolyOne Corporation	BB	7A48GYAC2	7.500%	15-Dec-15	37246WAC9	1.000%	
64	R.R. Donnelley & Sons Company	BB	27CFEDAC7	6.125%	15-Jan-17	257867AT8	1.000%	
65	Radian Group Inc.		7C5259AB9	5.375%	15-Jun-15	750236AJ0	1.000%	
66	RadioShack Corporation	B	7C547BAF9	6.750%	15-May-19	750438AE3	1.000%	
67	Realogy Corporation		7CB65JAC9	11.500%	15-Apr-17	75605EBC3	1.000%	
68	Rite Aid Corporation	B	7DDEC9AB4	7.700%	15-Feb-27	767754AJ3	1.000%	
69	ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AG1	7.250%	15-Jun-16	780153AR3	1.000%	
70	Sabre Holdings Corporation	B	7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%	
71	Saks Incorporated	BB	7GCAE3AC5	2.000%	15-Mar-24	79377WAK4	1.000%	
72	Sanmina-SCI Corporation	B	8I0997AC3	8.125%	1-Mar-16	US800907AK37	1.000%	
73	Seagate Technology HDD Holdings	BB	8J298RAA0	6.800%	1-Oct-16	81180RAE2	1.000%	
74	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-33	81211KAK6	1.000%	
75	SEARS ROEBUCK ACCEPTANCE CORP.		8J3644AB8	7.000%	1-Jun-32	81240ABK6	1.000%	
76	Smithfield Foods, Inc.	BB	8B546CAC6	7.750%	1-Jul-17	832248AQ1	1.000%	
77	Springleaf Finance Corporation		8D689FAB4	6.900%	15-Dec-17	85171RAA2	1.000%	
78	SPRINT NEXTEL CORPORATION	B	8D728NAC8	6.000%	1-Dec-16	852061AD2	1.000%	
79	Standard Pacific Corp.	B	U2D947AF7	10.750%	15-Sep-16	US85375CAW10	1.000%	
80	SunGard Data Systems Inc.	B	8EDAAMAE6	7.625%	15-Nov-20	867363AU7	1.000%	
81	Sunoco, Inc.	BB	8EDDATAB1	5.750%	15-Jan-17	86764PAD1	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	8G976FAF0	6.500%	1-Jun-17	881609AT8	1.000%	
85	Texas Competitive Electric Holdings Company LLC		8GA55HAB8	10.250%	1-Nov-15	882330AF0	1.000%	
86	The AES Corporation	BB	0A143HAC2	7.750%	15-Oct-15	00130HBL8	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 McCLATCHY COMPANY		5CGDCHAB9	5.750%	1-Sep-17	499040AP8	1.000%	
90	The Neiman Marcus Group, Inc.	B	6A4224AB9	7.125%	1-Jun-28	640204AB9	1.000%	
91	THE NEW YORK TIMES COMPANY	B	6B5122AC0	6.625%	15-Dec-16	650111AG2	1.000%	
92	TOYS "R" US, INC.	B	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%	
93	TRW Automotive Inc.	BB	8F98AQAC8	7.250%	15-Mar-17	87264MAB5	1.000%	
94	Unisys Corporation	B	999B35AF1	6.250%	15-Aug-17	909214BP2	1.000%	
95	United Rentals (North America), Inc.	B		10.875%	15-Jun-16	911365AV6	1.000%	
96	UNITED STATES STEEL CORPORATION	BB	9A389SAE8	6.650%	1-Jun-37	912909AD0	1.000%	
97	Universal Health Services, Inc.	BB	9A4C93AD5	7.000%	1-Oct-18	902730AC4	1.000%	
98	Vulcan Materials Company	BB	9BBA6KAA0	6.400%	30-Nov-17	929160AF6	1.000%	
99	Weyerhaeuser Company	BB	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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