



CDX.NA.IG.22
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Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline
1 21st Century Fox America, Inc.	TMT	9J143FAA2	STCENT 7.25 18May18	652482AM2	0.008	
2 ACE Limited	FIN	0A4848AC9	ACE-INAHldgs 8.875 15Aug29	00440EAC1	0.008	
3 Aetna Inc.	FIN	0A8985AC5	AET 6.625 15Jun36 BondCall	00817YAF5	0.008	
4 Alcoa Inc.	INDU, HVOL	014B98AD5	AA 5.72 23Feb19	013817AP6	0.008	
5 Altria Group, Inc.	CONS	0C4291AD6	MO 9.7 10Nov18	02209SAD5	0.008	
6 AMERICAN ELECTRIC POWER COMPANY, INC.	ENRG	027A8AAD8	AEP 1.65 15Dec17	025537AF8	0.008	
7 American Express Company	FIN	027D97AE6	AXP 7 19Mar18	025816AY5	0.008	
8 American International Group, Inc.	FIN	028EFBAC1	AIG 6.25 01May36 Struc	026874AZ0	0.008	
9 Amgen Inc.	CONS	0D4278AD1	AMGN 2.5 15Nov16	031162BL3	0.008	
10 ANADARKO PETROLEUM CORPORATION	ENRG	0A3576AF0	APC 6.95 15Jun19	032511BF3	0.008	
11 ARROW ELECTRONICS, INC.	TMT, HVOL	0E69A8AA4	ARW 6.875 01Jun18	042735AL4	0.008	
12 ASSURED GUARANTY MUNICIPAL CORP.	FIN, HVOL				0.008	Monoline
13 AT&T Inc.	TMT	0A226XAG8	ATTINC 1.6 15Feb17	00206RBC5	0.008	
14 AutoZone, Inc.	CONS	0F8665AC2	AZO 7.125 01Aug18	053332AJ1	0.008	
15 Avnet, Inc.	TMT, HVOL	058B87AE3	AVT 4.875 01Dec22	053807AR4	0.008	
16 Avon Products, Inc.	CONS, HVOL	0F9733AB9	AVP 6.5 01Mar19	054303AW2	0.008	
17 BARRICK GOLD CORPORATION	INDU, HVOL	06DG91AF3	ABX 5.8 15Nov34	067901AA6	0.008	
18 Baxter International Inc.	CONS	0H8994AA6	BAX 6.625 15Feb28	071813AM1	0.008	
19 Beam Inc.	CONS	07AAA3AD6	BEAMINC 1.875 15May17	073730AD5	0.008	
20 Berkshire Hathaway Inc.	FIN	08CAD7AD0	BRK 1.9 31Jan17	084670BD9	0.008	
21 Block Financial LLC	FIN, HVOL	09C9BKAC6	HRB-FLic 5.5 01Nov22 Struc	093662AE4	0.008	
22 Boeing Capital Corporation	INDU	09G715AE6	BA-CapCorp Fm 15Sep23 Float	09700WEG4	0.008	
23 Boston Scientific Corporation	CONS	1B124AAE3	BSX 2.65 01Oct18	101137AM9	0.008	
24 Bristol-Myers Squibb Company	CONS	1C1134AC2	BMJ 6.8 15Nov26	110122AB4	0.008	
25 CAMPBELL SOUP COMPANY	CONS	1E786BAD6	CPB 3.05 15Jul17	US134429AV11	0.008	
26 Capital One Bank (USA), National Association	FIN	1F445BAE4	COF-BNKNA 2.25 13Feb19	140420NH9	0.008	
27 Cardinal Health, Inc.	CONS	1F55D7AE0	CAH 1.9 15Jun17	14149YAU2	0.008	
28 CARNIVAL CORPORATION	CONS	1F79BDAD1	CCL 6.65 15Jan28	143658AH5	0.008	
29 Caterpillar Inc.	INDU	15DA35AF4	CAT 1.5 26Jun17	149123BZ3	0.008	
30 CBS Corporation	TMT	136CDCAB6	CBSCOR 4.625 15May18	925524AU4	0.008	
31 Comcast Corporation	TMT	2C033NAC6	CMCSA 6.5 15Jan17 BondCall	20030NAP6	0.008	
32 Computer Sciences Corporation	TMT, HVOL	2C5899AD3	CSC (4) 6.5 15Mar18	205363AL8	0.008	
33 ConAgra Foods, Inc.	CONS	225DGFAB6	CAG 7 01Oct28	205887AR3	0.008	
34 ConocoPhillips	ENRG	228A7HAD1	COP (3) 5.9 15Oct32	20825CAF1	0.008	
35 Cox Communications, Inc.	TMT	2E6448AC6	COX-CommInc 6.8 01Aug28	224044AN7	0.008	
36 CSX Corporation	INDU	138A48AD3	CSX 5.6 01May17	126408GJ6	0.008	
37 CVS Caremark Corporation	CONS	138CAKAD5	CVSCRM 4.75 18May20 BondCall	126650BU3	0.008	
38 Darden Restaurants, Inc.	CONS, HVOL	25A8ADAB5	DRI 6 15Aug35 BondCall	237194AE5	0.008	
39 Deere & Company	INDU	2G85A1AC7	DE 4.375 16Oct19	US244199BC83	0.008	
40 Devon Energy Corporation	ENRG	2H68GVAC6	DEVN 7.95 15Apr32	251799AA0	0.008	
41 DIRECTV Holdings LLC	TMT, HVOL	2H99EYAE3	DTV-Hldgs 5 01Mar21	25459HBA2	0.008	
42 Dominion Resources, Inc.	ENRG	27CBFAF8	D 6.4 15Jun18	25746UBE8	0.008	
43 Duke Energy Carolinas, LLC	ENRG	28A85GAC6	DUKECO 6.1 01Jun37	26442CAA2	0.008	
44 E. I. du Pont de Nemours and Company	INDU	2I9887AC3	DD 5.25 15Dec16 BondCall	263534BQ1	0.008	
45 Eastman Chemical Company	INDU	29EB75AB7	EMN 7.6 01Feb27	277432AD2	0.008	
46 ERP Operating Limited Partnership	FIN	28EGCEAB3	EQR-ERPOperLP 5.75 15Jun17	26884AAX1	0.008	
47 Exelon Corporation	ENRG	3D177OAD5	EXC 5.15 01Dec20	210371AL4	0.008	
48 Expedia, Inc.	CONS, HVOL	3D233RAB4	EXPD 7.456 15Aug18 BondPut	30212PAB1	0.008	
49 FirstEnergy Corp.	ENRG, HVOL	36AGC5AB9	FE 7.375 15Nov31	337932AC1	0.008	
50 Ford Motor Company	CONS, HVOL	3H98A7AB3	F 6.5 01Aug18	345370BX7	0.008	
51 Freeport-McMoRan Copper & Gold Inc.	INDU, HVOL	38BD8EAE1	FCX 3.55 01Mar22	35671DAU9	0.008	
52 General Electric Capital Corporation	FIN	39FF84AD4	GE-CapCorp 5.625 15Sep17	36962G3H5	0.008	
53 General Mills, Inc.	CONS	3A7367AD2	GIS 5.7 15Feb17 BondCall	370334BB9	0.008	
54 Genworth Holdings, Inc.	FIN, HVOL	3A978MAB0	GENWHOL 6.515 22May18	37247DAK2	0.008	
55 HALLIBURTON COMPANY	ENRG	4E6837AD6	HAL-EnSvcs 8.75 15Feb21	406216AH4	0.008	
56 Hewlett-Packard Company	TMT, HVOL	46AA59AC9	HPQ 5.4 01Mar17 BondCall	428236AM5	0.008	
57 Honeywell International Inc.	INDU	47BD67AD1	HON 5.7 15Mar36 BondCall	438516AR7	0.008	
58 Ingersoll-Rand Company	INDU	49BEECAA1	IR-NJ 9 15Aug21	456866AG7	0.008	
59 International Business Machines Corporation	TMT	49EB20AD7	IBM 5.7 14Sep17	459200GJ4	0.008	
60 INTERNATIONAL PAPER COMPANY	INDU	4A615AAE8	IP 7.5 15Aug21 Struc	460146CE1	0.008	
61 Johnson Controls, Inc.	CONS	4BF89CAA4	JCI 7.125 15Jul17	478366AG2	0.008	
62 Kinder Morgan Energy Partners, L.P.	ENRG	4DD9A5AG7	KMP 3.95 01Sep22	494550BL9	0.008	
63 Kohl's Corporation	CONS, HVOL	5F027AAC2	KSS 6.25 15Dec17	500255AP9	0.008	
64 Lockheed Martin Corporation	INDU	58CHB3AD1	LMT 4.25 15Nov19	539830AT6	0.008	
65 Loews Corporation	FIN	5J4466AE2	LTR 6 01Feb35	540424AP3	0.008	
66 Lowe's Companies, Inc.	CONS	59CEC7AB0	LOW 5.4 15Oct16 BondCall	548661CK1	0.008	
67 M.D.C. Holdings, Inc.	INDU, HVOL	5A78DDAB2	MDC 5.625 01Feb20	US552676AP38	0.008	
68 Macy's, Inc.	CONS	5AB77VAE0	M (3) 7.45 15Jul17	55616XAA5	0.008	
69 MARRIOTT INTERNATIONAL, INC.	CONS	5C8A93AF0	MAR 3 01Mar19	571903AJ2	0.008	
70 MARSH & McLENNAN COMPANIES, INC.	FIN	5C88BCAA3	MMC 5.875 01Aug33	571748AK8	0.008	

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71 McDonald's Corporation	CONS	5D8148AD7	MCD 5.8 15Oct17	58013MEB6	0.008	
72 McKesson Corporation	CONS	UZDD52AA6	MCK 7.65 01Mar27	581557AM7	0.008	
73 MeadWestvaco Corporation	INDU, HVOL	5DB667AD2	MVVV 7.95 15Feb31	961548AY0	0.008	
74 MetLife, Inc.	FIN	5EA6BXAD8	MET 4.75 08Feb21	59156RAX6	0.008	
75 Mondelez International, Inc.	CONS	669B27AB6	MONDINT 6.5 11Aug17	50075NAS3	0.008	
76 Motorola Solutions, Inc.	TMT	6I209OAB7	MOTSOL 6 15Nov17	620076AZ2	0.008	
77 Nabors Industries, Inc.	ENRG, HVOL	68BEBEAC6	NBR-Inc (3) 6.15 15Feb18	629568AQ9	0.008	
78 National Rural Utilities Cooperative Finance Corporation	ENRG	69AB75AC5	NRUC 8 01Mar32	637432CT0	0.008	
79 Newell Rubbermaid Inc.	CONS	6B634BAF6	NWL 6.25 15Apr18	651229AG1	0.008	
80 Newmont Mining Corporation	INDU, HVOL	6B67ALAA9	NEM 5.875 01Apr35	651639AE6	0.008	
81 Nordstrom, Inc.	CONS	6BABCAB5	JWN 6.95 15Mar28	655664AH3	0.008	
82 NORFOLK SOUTHERN CORPORATION	INDU	6BADC8AB6	NSC 7.7 15May17	655844AE8	0.008	
83 Northrop Grumman Corporation	INDU	6CCE9HAA6	NOC-SysCorp (3) 7.75 15Feb31	666807AW2	0.008	
84 Omnicom Group Inc.	TMT	6E9AAAD1	OMC 4.45 15Aug20	682134AC5	0.008	
85 Pfizer Inc.	CONS	7I8789AA1	PFE 4.65 01Mar18	717081AQ6	0.008	
86 Pitney Bowes Inc.	TMT, HVOL	7J68BGAC5	PBI 6.25 15Mar19	724479AH3	0.008	
87 Quest Diagnostics Incorporated	CONS, HVOL	7BCB7PAB5	DGX 6.95 01Jul37	74834LAN0	0.008	
88 Raytheon Company	INDU	7CA622AD8	RTN 7.2 15Aug27	755111AF8	0.008	
89 Reynolds American Inc.	CONS	7D7884AF1	RAI 3.25 01Nov22	761713AX4	0.008	
90 Ryder System, Inc.	INDU	7FB89DAE3	R 5.85 01Nov16 BondCall	78355HJK6	0.008	
91 Safeway Inc.	CONS, HVOL	7FE65AC7	SWY 7.25 01Feb31	786514BA6	0.008	
92 Sempra Energy	ENRG	897ED6AC2	SRE 6.15 15Jun18	816851AJ8	0.008	
93 Simon Property Group, L.P.	FIN	8AAG87AD2	SPG-LP 5.25 01Dec16 BondCall	828807BW6	0.008	
94 Southwest Airlines Co.	CONS	8C8BB5AC4	LUV 5.125 01Mar17	844741AX6	0.008	
95 Staples, Inc.	CONS, HVOL	8DA533AD4	SPLS 2.75 12Jan18	855030AL6	0.008	
96 Starwood Hotels & Resorts Worldwide, Inc.	CONS	8DAE9AAC5	HOT 6.75 15May18	85590AAL8	0.008	
97 Target Corporation	CONS	8FD73GAF8	TGT 5.375 01May17	87612EAP1	0.008	
98 The Allstate Corporation	FIN	0C2002AC1	ALL 6.75 15May18	020002AH4	0.008	
99 THE CHUBB CORPORATION	FIN	1I8355AA7	CB 6.6 15Aug18	171232AD3	0.008	
100 The Dow Chemical Company	INDU	2I6597AB3	DOW 7.375 01Nov29	260543BJ1	0.008	
101 THE GAP, INC.	CONS, HVOL	39ABD6AC9	GPS 5.95 12Apr21	364760AK4	0.008	
102 THE HARTFORD FINANCIAL SERVICES GROUP, INC.	FIN	457B66AC8	HIG 6 15Jan19	416515AV6	0.008	
103 The Hillshire Brands Company	CONS	4H57DHAA5	THHILL 4.1 15Sep20	803111AS2	0.008	
104 The Home Depot, Inc.	CONS	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.008	
105 THE KROGER CO.	CONS	5F1148AD9	KR 6.15 15Jan20	501044CH2	0.008	
106 The Procter & Gamble Company	CONS	7B6989AF3	PG 1.6 15Nov18	742718EE5	0.008	
107 The Sherwin-Williams Company	INDU	8A677CAA3	SHW 7.375 01Feb27	824348AL0	0.008	
108 The Walt Disney Company	TMT	279AEFAD5	DIS 2.55 15Feb22	25468PCT1	0.008	
109 Time Warner Cable Inc.	TMT, HVOL	8GFA5LAB3	TW-Cab 5.85 01May17	88732JAH1	0.008	
110 Time Warner Inc.	TMT	8GFA48AC1	TW 5.875 15Nov16 BondCall	887317AC9	0.008	
111 Transocean Inc.	ENRG, HVOL	8HCBB3AB5	RIG 7.375 15Apr18 Struc	893830AK5	0.008	
112 Tyson Foods, Inc.	CONS	9J26DDAF9	TSN 4.5 15Jun22	902494AT0	0.008	
113 Union Pacific Corporation	INDU	997F99AD5	UNP 6.625 01Feb29	907818CF3	0.008	
114 United Parcel Service, Inc.	CONS	9A2443AA6	UPS-AmericaInc 8.375 01Apr30	911308AB0	0.008	
115 UnitedHealth Group Incorporated	FIN	9A4567AE4	UNH 6 15Feb18	91324PBJ0	0.008	
116 Valero Energy Corporation	ENRG	9AAA4IAB8	VLOC 8.75 15Jun30	91913YAB6	0.008	
117 Verizon Communications Inc.	TMT	9B579LAB7	VRZN 5.5 01Apr17 BondCall	92343VAG9	0.008	
118 Viacom Inc.	TMT	9B7A8SAD0	VIANC 6.875 30Apr36 Struc	925524AX8	0.008	
119 WAL-MART STORES, INC.	CONS	9C4256AC2	WMT 5.875 05Apr27	931142CH4	0.008	
120 Weatherford International Ltd.	ENRG, HVOL	GPE58HAB2	WFT 4.5 15Apr22	94707VAC4	0.008	
121 Weyerhaeuser Company	INDU	9F837CAB6	WY 7.125 15Jul23	962166AS3	0.008	
122 Whirlpool Corporation	CONS	9F9652AF3	WHR 4.85 15Jun21	96332HCD9	0.008	
123 XEROX CORPORATION	TMT, HVOL	9HC533AE0	XXR 6.35 15May18	984121BW2	0.008	
124 XLIT Ltd.	FIN	GPHABPAA8	XLITLD 6.25 15May27	98372PAK4	0.008	
125 YUM! Brands, Inc.	CONS	9HGCDHAB5	YUM 6.25 15Mar18	988498AC5	0.008	

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