



CDX.NA.HY.22
Effective Date: 20th March 2014
Version 1. Annex Date: 27th March 2014
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Reference Entity	Sector	CLIP	Reference Obligation			Weighting	Monoline
			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.	BB	0C205PAF8	7.500%	15-Sep-20	02005NAJ9	1.000%	
5 American Axle & Manufacturing, Inc.	B	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	03BD7HAF6	5.750%	15-Mar-20	038521AM2	1.000%	
8 Avis Budget Group, Inc.	B	058AEBAD1	8.250%	15-Jan-19	053773AN7	1.000%	
9 BEAZER HOMES USA, INC.	B	07CABWAB3	9.125%	15-Jun-18	US07556QAV77	1.000%	
10 BOMBARDIER INC.	BB	09GECKAA4	7.450%	1-May-34	C10602AJ6	1.000%	
11 Boyd Gaming Corporation	B	1B3634AB3	7.125%	1-Feb-16	09689RAA7	1.000%	
12 BRUNSWICK CORPORATION	BB	1C8747AB6	7.125%	1-Aug-27	117043AG4	1.000%	
13 Caesars Entertainment Operating Company, Inc.	B	139DENAC4	5.750%	1-Oct-17	413627AV2	1.000%	
14 Calpine Corporation	B	1E447BAD7	8.000%	15-Aug-19	131347BU9	1.000%	
15 CCO Holdings, LLC	B	15DHEMAA1	7.250%	30-Oct-17	1248EPAQ6	1.000%	
16 CenturyLink, Inc.	BB	16BCFOAA7	6.000%	1-Apr-17	156700AL0	1.000%	
17 Chesapeake Energy Corporation	BB	17B67DAG8	6.625%	15-Aug-20	165167CF2	1.000%	
18 CIT Group Inc.	BB	137AD9AJ9	5.250%	15-Mar-18	125581GL6	1.000%	
19 Clear Channel Communications, Inc.	B	19C952AC2	6.875%	15-Jun-18	184502AD4	1.000%	
20 Community Health Systems, Inc.	B	2C39CCAC4	8.000%	15-Nov-19	12543DAL4	1.000%	
21 Cooper Tire & Rubber Company	B	237EB4AC8	7.625%	15-Mar-27	216831AB3	1.000%	
22 CSC Holdings, LLC	BB	24BD6EAA1	7.625%	15-Jul-18	126304AK0	1.000%	
23 D.R. Horton, Inc.	BB	2F664BAD9	3.625%	15-Feb-18	23331ABF5	1.000%	
24 Dean Foods Company	B	2G6597AA9	7.000%	1-Jun-16	242370AA2	1.000%	
25 Dell Inc.	BB	26B72TAB8	7.100%	15-Apr-28	247025AE9	1.000%	
26 DELUXE CORPORATION	BB	UV6BFHAB9	7.000%	15-Mar-19	248019AP6	1.000%	
27 Dillard's, Inc.	BB	2H946DAB5	7.130%	1-Aug-18	254067AH4	1.000%	
28 DISH DBS Corporation	BB	279AFUA85	6.750%	1-Jun-21	25470XAE5	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 General Motors Company	BB	3A749RAA9	6.250%	2-Oct-43	37045VAC4	1.000%	
35 H. J. HEINZ COMPANY	BB	4G537BAB4	6.375%	15-Jul-28	423074AF0	1.000%	
36 HCA Inc.	B	4E452AAE6	8.000%	1-Oct-18	404119BL2	1.000%	
37 International Lease Finance Corporation	BB	49EGB9AE5	8.250%	15-Dec-20	459745GF6	1.000%	
38 Iron Mountain Incorporated	BB	4A8ACTAD9	5.750%	15-Aug-24	46284PAP9	1.000%	
39 iStar Financial Inc.	B	4J534VAD3	7.125%	15-Feb-18	45031UBQ3	1.000%	
40 J. C. Penney Company, Inc.	B	UB78A0AC1	6.375%	15-Oct-36	708130AC3	1.000%	
41 K. Hovnanian Enterprises, Inc.	B	4I66CGAB5	8.625%	15-Jan-17	442488BA9	1.000%	
42 Kate Spade & Company	B	4CDDDEBAA6	10.500%	15-Apr-19	316645AB6	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 L Brands, Inc.	BB	5F78AGAA9	6.900%	15-Jul-17	532716AM9	1.000%	
46 Lennar Corporation	BB	5H865CAD7	4.750%	15-Dec-17	526057BJ2	1.000%	
47 Level 3 Communications, Inc.	B	5H99BWAJ6	8.875%	1-Jun-19	52729NBV1	1.000%	
48 Levi Strauss & Co.	BB	579A9XAE7	7.625%	15-May-20	52736RBB7	1.000%	
49 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	5A7AC9AD3	5.000%	1-May-17	552848AD5	1.000%	
54 MGM Resorts International	B	5A831EAB3	7.625%	15-Jan-17	552953BB6	1.000%	
55 New Albertson's, Inc.	B	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	6CFGEE3AE5	8.625%	1-Nov-19	66977WAM1	1.000%	



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58 NRG Energy, Inc.	BB	68BCAEAF4	6.250%	15-Jul-22	U66962AK4	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		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	7F8168AH9	5.250%	15-Nov-22	780153AU6	1.000%	
72 Sabre Holdings Corporation	B	7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%	
73 Sanmina Corporation	BB	8I115BAB6	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.	B	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 Communications, Inc.	BB	8D7273AA7	8.375%	15-Aug-17	852061AF7	1.000%	
80 Standard Pacific Corp.	B	U2D947AG5	6.250%	15-Dec-21	85375CBD2	1.000%	
81 SunGard Data Systems Inc.	B	8EDAAMAE6	7.625%	15-Nov-20	867363AU7	1.000%	
82 SUPERVALU INC.	B	8EED89AE1	6.750%	1-Jun-21	USU8681LAA71	1.000%	
83 TENET HEALTHCARE CORPORATION	B	8G836JAG0	6.875%	15-Nov-31	88033GAU2	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	48020UA6	1.000%	
90 THE McCLATCHY COMPANY		5CGDCHAB9	5.750%	1-Sep-17	499040AP8	1.000%	
91 The Neiman Marcus Group LLC	B	6A423GAA3	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	7FBADAAAF6	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	9BBA6KAB8	10.375%	15-Dec-18	929160AM1	1.000%	
100 Windstream Corporation	BB	9GAB9XAB5	7.875%	1-Nov-17	97381WAJ3	1.000%	

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