



CDX.NA.HY.29
Index RED Code: 21658ROT2
Effective Date: 20th September 2017
Version 1. Annex Date: 27th September 2017
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	Reference Entity	Sector	CLIP	Reference Obligation			Weighting	Monoline
				Coupon	Maturity	CUSIP / ISIN		
1	ADVANCED MICRO DEVICES, INC.	B	007G93AF9	7.500%	15-Aug-22	007903AX5	1.000%	
2	AK Steel Corporation	B	0A169AAD4	7.000%	15-Mar-27	001546AU4	1.000%	
3	Ally Financial Inc.	BB	0C205PAF8	7.500%	15-Sep-20	02005NAJ9	1.000%	
4	American Airlines Group Inc.	BB	025ADXAA0	5.500%	01-Oct-19	02376RAA0	1.000%	
5	American Axle & Manufacturing, Inc.	BB	UU2679AD1	6.625%	15-Oct-22	02406PAL4	1.000%	
6	Amkor Technology, Inc.	BB	0D4787AF2	6.625%	01-Jun-21	031652BE9	1.000%	
7	Aramark Services, Inc.	BB	03BD7IAB3	4.750%	01-Jun-26	038522AN8	1.000%	
8	Arconic Inc.	BB	03CFBRAA4	5.720%	23-Feb-19	013817AP6	1.000%	
9	Avis Budget Group, Inc.	BB	058AEBAF6	5.250%	15-Mar-25	USU05375AN77	1.000%	
10	Avon Products, Inc.	B	0F9733AB9	6.500%	01-Mar-19	054303AW2	1.000%	
11	Ball Corporation	BB	05DCDHAC1	4.000%	15-Nov-23	058498AS5	1.000%	
12	BEAZER HOMES USA, INC.	B	07CABWAE7	6.750%	15-Mar-25	07556QBL8	1.000%	
13	BOMBARDIER INC.	B	09GECKAA4	7.450%	01-May-34	C10602AJ6	1.000%	
14	Boyd Gaming Corporation	B	1B3634AB3	7.125%	01-Feb-16	09689RAA7	1.000%	
15	CalAtlantic Group, Inc.	BB	13A9AEAE1	6.250%	15-Dec-21	128195AH7	1.000%	
16	CALIFORNIA RESOURCES CORPORATION		1E35CXAA7	6.000%	15-Nov-24	13057QAF4	1.000%	
17	Calpine Corporation	B	1E447BAE5	5.375%	15-Jan-23	131347CE4	1.000%	
18	CCO Holdings, LLC	BB	15DHEMAC7	5.750%	15-Jan-24	1248EPBE2	1.000%	
19	CenturyLink, Inc.	BB	16BCFOAD1	6.150%	15-Sep-19	156700AN6	1.000%	
20	Chesapeake Energy Corporation		17B67DAG8	6.625%	15-Aug-20	165167CF2	1.000%	
21	CIT Group Inc.	BB	137AD9AK6	5.000%	15-Aug-22	125581GQ5	1.000%	
22	Community Health Systems, Inc.	B	2C39CCAC4	8.000%	15-Nov-19	12543DAL4	1.000%	
23	CSC Holdings, LLC	B	24BD6EAC7	10.875%	15-Oct-25	64072TAA3	1.000%	
24	DaVita Inc.	B	25CA94AA2	5.750%	15-Aug-22	23918KAP3	1.000%	
25	Dell Inc.	BB	26B72TAB8	7.100%	15-Apr-28	247025AE9	1.000%	
26	Diamond Offshore Drilling, Inc.	BB	2H798DAD0	3.450%	01-Nov-23	25271CAM4	1.000%	
27	DISH DBS Corporation	BB	279AFUAB5	6.750%	01-Jun-21	25470XAE5	1.000%	
28	Dynegy Inc.	B	28E98YAA2	6.750%	01-Nov-19	26817RAM0	1.000%	
29	Energy Transfer Equity, L.P.	BB	2BB9AYAA5	5.875%	15-Jan-24	29273VAD2	1.000%	
30	Equinix, Inc.	BB	2BD88YAB6	5.375%	01-Apr-23	29444UAM8	1.000%	
31	First Data Corporation	B	34AIF9AH6	7.000%	01-Dec-23	319963BP8	1.000%	
32	Freeport-McMoRan Inc.	BB	38BD8LAA3	3.550%	01-Mar-22	35671DAU9	1.000%	
33	FRONTIER COMMUNICATIONS CORPORATION	B	38E96GAC8	9.000%	15-Aug-31	17453BAJ0	1.000%	
34	Genworth Holdings, Inc.	B	3A978MAC8	7.700%	15-Jun-20	37247DAM8	1.000%	
35	HCA Inc.	BB	4E452AAF3	7.500%	15-Feb-22	404121AD7	1.000%	
36	HD SUPPLY, INC.	BB	4E456WAB0	5.750%	15-Apr-24	40415RAR6	1.000%	
37	Huntsman International LLC	BB	48B71GAi6	4.875%	15-Nov-20	44701QAZ5	1.000%	
38	IStar Inc.	B	4AB73HAC0	5.000%	01-Jul-19	45031UBU4	1.000%	
39	J. C. Penney Company, Inc.	B	UB78A0AC1	6.375%	15-Oct-36	708130AC3	1.000%	
40	K. Hovnanian Enterprises, Inc.		4I66CGAC3	7.000%	15-Jan-19	442488BV3	1.000%	
41	KB HOME	B	4CECCQAH1	7.000%	15-Dec-21	48666KAT6	1.000%	
42	L Brands, Inc.	BB	5F78AGAC5	8.500%	15-Jun-19	532716AR8	1.000%	
43	Lennar Corporation	BB	5H865CAE5	4.750%	01-Apr-21	526057BX1	1.000%	
44	Level 3 Communications, Inc.	BB	5H99BWAK3	5.750%	01-Dec-22	52729NBX7	1.000%	
45	Liberty Interactive LLC	BB	5I366FAC4	8.500%	15-Jul-29	530715AD3	1.000%	
46	M.D.C. Holdings, Inc.	BB	5A78DDAB2	5.625%	01-Feb-20	US552676AP38	1.000%	
47	MBIA Insurance Corporation						1.000%	Monoline Provisions Apply
48	Meritor, Inc.	B	5E901LAD0	6.250%	15-Feb-24	59001KAD2	1.000%	
49	MGIC Investment Corporation	BB	5A7AC9AF8	5.750%	15-Aug-23	552848AF0	1.000%	
50	MGM Resorts International	BB	5A831EAF4	6.750%	01-Oct-20	552953BY6	1.000%	
51	MURPHY OIL CORPORATION	BB	688D88AC9	4.000%	01-Jun-22	626717AD4	1.000%	
52	Nabors Industries, Inc.	BB	68BEBEAE2	5.500%	15-Jan-23	62957HAC9	1.000%	
53	Navient Corporation	BB	69CCBKAA7	5.500%	25-Jan-23	78442FEQ7	1.000%	
54	New Albertson's, Inc.	B	6A59CKAA8	8.000%	01-May-31	013104AL8	1.000%	
55	NOVA Chemicals Corporation	BB	6CFGE3AF2	5.250%	01-Aug-23	USC67111AF82	1.000%	
56	NRG Energy, Inc.	BB	68BCAEAG2	6.250%	15-Jul-22	629377BW1	1.000%	
57	Olin Corporation	BB	6E86CBAD7	5.500%	15-Aug-22	680665AH9	1.000%	



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58	Pactiv LLC		6FE77JAB8	7.950%	15-Dec-25	880394AB7	1.000%
59	Parker Drilling Company	B	7H1189AG0	7.500%	01-Aug-20	701081AY7	1.000%
60	PolyOne Corporation	BB	7A48GYAE8	5.250%	15-Mar-23	73179PAK2	1.000%
61	PulteGroup, Inc.	BB	7B9DFMAD9	7.875%	15-Jun-32	745867AM3	1.000%
62	R.R. Donnelley & Sons Company	B	27CFEDAE3	7.875%	15-Mar-21	74978DAA2	1.000%
63	Radian Group Inc.	BB	7C5259AF0	5.250%	15-Jun-20	750236AS0	1.000%
64	Realogy Group LLC	BB	7CB65KAC6	4.500%	15-Apr-19	75606DAA9	1.000%
65	Rite Aid Corporation	B	7DDEC9AB4	7.700%	15-Feb-27	767754AJ3	1.000%
66	Safeway Inc.	B	7FEB65AC7	7.250%	01-Feb-31	786514BA6	1.000%
67	Sanmina Corporation	BB	8I115BAB6	8.125%	01-Mar-16	800907AK3	1.000%
68	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-33	81211KAK6	1.000%
69	SEARS ROEBUCK ACCEPTANCE CORP.		8J3644AD4	6.500%	01-Dec-28	81240ABE0	1.000%
70	Springleaf Finance Corporation	B	8D689FAC2	7.750%	01-Oct-21	85172FAD1	1.000%
71	Sprint Communications, Inc.	B	8D7273AD1	7.000%	15-Aug-20	852061AR1	1.000%
72	Staples, Inc.	B	8DA533AE2	4.375%	12-Jan-23	855030AM4	1.000%
73	SUPERVALU INC.	B	8EED89AF8	6.750%	01-Jun-21	868536AV5	1.000%
74	Talen Energy Supply, LLC	B	8FB64IAB6	4.600%	15-Dec-21	69352JAN7	1.000%
75	Targa Resources Partners LP	BB	8FD72YAA1	4.125%	15-Nov-19	87612BAR3	1.000%
76	Teck Resources Limited	BB	8FFFB8AC4	3.750%	01-Feb-23	878742AY1	1.000%
77	TEGNA Inc.	BB	8FG91KAB3	4.875%	15-Sep-21	364725BB6	1.000%
78	TENET HEALTHCARE CORPORATION	B	8G836JAG0	6.875%	15-Nov-31	88033GAV2	1.000%
79	THE ADT CORPORATION	BB	UU079RAB3	6.250%	15-Oct-21	00101JAK2	1.000%
80	The AES Corporation	BB	0A143HAF5	4.875%	15-May-23	00130HBT1	1.000%
81	THE GAP, INC.	BB	39ABD6AC9	5.950%	12-Apr-21	364760AK4	1.000%
82	THE HERTZ CORPORATION	B	46A844AG7	5.875%	15-Oct-20	428040CP2	1.000%
83	THE McCLATCHY COMPANY		5CGDCHAD5	6.875%	15-Mar-29	499040AL7	1.000%
84	The Neiman Marcus Group LLC		6A423GAA3	7.125%	01-Jun-28	640204AB9	1.000%
85	THE WILLIAMS COMPANIES, INC.	BB	9FFD9CAE8	4.550%	24-Jun-24	969457BW9	1.000%
86	T-Mobile USA, Inc.	BB	8F97DOAC2	4.000%	15-Apr-22	87264AAR6	1.000%
87	Toll Brothers, Inc.	BB	8GHD8FAD7	4.375%	15-Apr-23	88947EAN0	1.000%
88	TransDigm Inc.	B	8HC9ABAC1	6.000%	15-Jul-22	893647AW7	1.000%
89	Transocean Inc.	B	8HCB83AD1	3.800%	15-Oct-22	893830BC2	1.000%
90	Unisys Corporation	B	999B35AH7	5.500%	01-Mar-21	909214BS6	1.000%
91	UNITED RENTALS (NORTH AMERICA), INC.	BB	9A249MAE1	5.750%	15-Nov-24	911365BB9	1.000%
92	UNITED STATES STEEL CORPORATION	B	9A389SAE8	6.650%	01-Jun-37	912909AD0	1.000%
93	Uniti Group Inc.	B	9A4570AB2	8.250%	15-Oct-23	20341WAD7	1.000%
94	Universal Health Services, Inc.	BB	9A4C93AE3	3.750%	01-Aug-19	913903AP5	1.000%
95	UNIVISION COMMUNICATIONS INC.	B	9A5D96AC7	8.500%	15-May-21	U91505AD6	1.000%
96	VALEANT PHARMACEUTICALS INTERNATIONAL, INC.	B	9AA2LAA5	5.500%	01-Mar-23	91911KAE2	1.000%
97	Weatherford International Ltd.	B	GPE58HAB2	4.500%	15-Apr-22	94707VAC4	1.000%
98	Whiting Petroleum Corporation	B	9FC9BFAB8	6.250%	01-Apr-23	966387AP7	1.000%
99	Windstream Services, LLC	B	9GAB9HAB0	7.500%	01-Jun-22	97381WAX2	1.000%
100	YUM! Brands, Inc.	BB	9HGCDDHAE9	3.875%	01-Nov-20	988498AG6	1.000%

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