



**CDX
SETTLED ENTITY MATRIX
(published as of 6 October, 2008)
CDX.NA.HY, IG and XO Indices and Sub-indices**

Settled Entity	Weighted Average Final Price	Weighting			
		Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.3 or iBoxx/Dow Jones CDX.NA.HY.2	Dow Jones CDX.NA.HY.B.3	Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.3	iBoxx/Dow Jones CDX.NA.HY.B.2
Collins & Aikman Products Co.	43.625%	1.000%	2.273%	3.340%	2.326%

Settled Entity	Weighted Average Final Price	Weighting						
		Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.4	Dow Jones CDX.NA.HY.HB.5 or Dow Jones CDX.NA.HY.HB.4	Dow Jones CDX.NA.IG.HVOL.3 or Dow Jones CDX.NA.IG.INDU.3 or iBoxx/Dow Jones CDX.NA.IG.HVOL.2 or iBoxx/Dow Jones CDX.NA.IG.INDU.1	Dow Jones CDX.NA.IG.3 or iBoxx/Dow Jones CDX.NA.IG.2 or iBoxx/Dow Jones CDX.NA.IG.1	Dow Jones CDX.NA.HY.BB.4	iBoxx/Dow Jones CDX.NA.IG.INDU.2	iBoxx/Dow Jones CDX.NA.IG.HVOL.1
Delphi Corporation	63.375%	1.000%	3.340%	3.334%	0.800%	2.326%	3.448%	3.333%

Settled Entity	Weighted Average Final Price	Weighting	
		Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.3 or iBoxx/Dow Jones CDX.NA.HY.2	Dow Jones CDX.NA.HY.HB.5 or Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.3
Calpine Corporation	19.125%	1.000%	3.340%

Settled Entity	Weighted Average Final Price	Weighting
		iBoxx/Dow Jones CDX.NA.HY.2
Delta Air Lines, Inc.	18.000%	1.000%

Settled Entity	Weighted Average Final Price	Weighting					
		iBoxx/Dow Jones CDX.NA.HY.2 or Dow Jones CDX.NA.HY.3 or Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.5	iBoxx/Dow Jones CDX.NA.HY.BB.2	Dow Jones CDX.NA.HY.BB.3 or Dow Jones CDX.NA.HY.BB.4	Dow Jones CDX.NA.HY.BB.5	Dow Jones CDX.NA.HY.HB.5	Dow Jones CDX.NA.XO.5
DANA CORPORATION	75.000%	1.000%	2.381%	2.326%	2.439%	3.340%	2.857%

Settled Entity	Weighted Average Final Price	Weighting					
		iBoxx/Dow Jones CDX.NA.HY.2 or Dow Jones CDX.NA.HY.3 or Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6	iBoxx/Dow Jones CDX.NA.HY.B.2	Dow Jones CDX.NA.HY.HB.6	Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5	Dow Jones CDX.NA.HY.B.3	Dow Jones CDX.NA.HY.HB.3
Dura Operating Corp.	3.500%	1.000%	2.326%	3.334%	3.330%	2.273%	3.340%

Settled Entity	Weighted Average Final Price	Weighting					
		Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9	Dow Jones CDX.NA.HY.BB.6 or Dow Jones CDX.NA.HY.BB.7	Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9	CDX.NA.HY.B.8	CDX.NA.HY.B.9	Dow Jones CDX.NA.XO.6 or Dow Jones CDX.NA.XO.7
Quebecor World Inc.	41.250%	1.000%	2.631%	3.333%	2.041%	2.174%	2.857%



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TEMBEC INDUSTRIES INC.	83.000%	1.000%	3.333%	3.330%	2.500%	2.381%	2.380%	2.325%	2.272%	

Settled Entity	Weighted Average Final Price	Weighting			
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Federal Home Loan Mortgage Corporation	94.000%	0.800%	4.167%	4.000%	

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Federal National Mortgage Association	91.510%	0.800%	4.167%	4.000%	

* For any CDX Index not listed herein, none