



CDX.NA.IG.11

Effective Date: 21st September 2008

Version 1. Annex Date 2nd October 2008

www.markit.com

Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP	Weighting	Monoline
1 Altria Group, Inc.	Consumer	0C4291AC8	MO 7 04Nov13	02209SAA1	0.800%	
2 ACE LIMITED	Financials	0A4848AC9	ACE-INAHldgs 8.875 15Aug29	00440EAC1	0.800%	
3 Aetna Inc.	Financials	0A8985AC5	AET 6.625 15Jun36 BondCall	00817YAF5	0.800%	
4 Alcoa Inc.	Industrials	014B98AD5	AA 5.72 23Feb19	013817AP6	0.800%	
5 The Allstate Corporation	Financials	0C2002AC1	ALL 6.75 15May18	020002AH4	0.800%	
6 AMERICAN ELECTRIC POWER COMPANY, INC.	Energy	027A8AAC0	AEP 5.25 01Jun15	025537AE1	0.800%	
7 American Express Company	Financials	027D97AB2	AXP 4.875 15Jul13	025816AQ2	0.800%	
8 American International Group, Inc.	Financials	028EFBAC1	AIG 6.25 01May36 Struc	026874AZ0	0.800%	
9 Amgen Inc.	Consumer	0D4278AC3	AMGN 4.85 18Nov14 BondCall	031162AJ9	0.800%	
10 Anadarko Petroleum Corporation	Energy	0A3576AD5	APC 5.95 15Sep16 BondCall	032511AX5	0.800%	
11 Arrow Electronics, Inc.	TMT	0E69A8AA4	ARW 6.875 01Jun18	042735AL4	0.800%	
12 AT&T Inc.	TMT	0A226XAD5	ATTINC 5.1 15Sep14	78387GAP8	0.800%	
13 AT&T Mobility LLC	TMT	0A232KAC7	ATTINC-ML (4) 7.125 15Dec31	17248RAJ5	0.800%	
14 AutoZone, Inc.	Consumer	0F8665AB4	AZO 5.5 15Nov15 Struc	053332AF9	0.800%	
15 BARRICK GOLD CORPORATION	Industrials	06DG91AF3	ABX 5.8 15Nov34	067901AA6	0.800%	
16 Baxter International Inc.	Consumer	0H8994AA6	BAX 6.625 15Feb28	071813AM1	0.800%	
17 The Black & Decker Corporation	Consumer	09A8GGAB6	BDK 5.75 15Nov16 BondCall	091797AN0	0.800%	
18 Boeing Capital Corporation	Industrials	09G715AD8	BA-CapCorp 5.8 15Jan13	097014AH7	0.800%	
19 Bristol-Myers Squibb Company	Consumer	1C1134AC2	BMJ 6.8 15Nov26	110122AB4	0.800%	
20 Burlington Northern Santa Fe Corporation	Industrials	1D39H2AB2	BNI 4.3 01Jul13	12189TAV6	0.800%	
21 Campbell Soup Company	Consumer	1E786BAC8	CPB 4.875 01Oct13	134429AS8	0.800%	
22 Capital One Bank (USA), National Association	Financials	1F445BAD6	COF-BNKNA 5.125 15Feb14	14040EHK1	0.800%	
23 Cardinal Health, Inc.	Consumer	1F55D7AB6	CAH 5.85 15Dec17 BondCall	14149YAH1	0.800%	
24 CARNIVAL CORPORATION	Consumer	1F79BDAD1	CCL 6.65 15Jan28	143658AH5	0.800%	
25 Caterpillar Inc.	Industrials	15DA35AC1	CAT 5.7 15Aug16 BondCall	149123BM2	0.800%	
26 CBS Corporation	TMT	136CDCAB6	CBSOR 4.625 15May18	925524AU4	0.800%	
27 CenturyTel, Inc.	TMT	16BD70AC2	CTL 6 01Apr17 BondCall	156700AL0	0.800%	
28 The Chubb Corporation	Financials	1I8355AA7	CB 6.6 15Aug18	171232AD3	0.800%	
29 CIGNA Corporation	Financials	137A59AA7	CI 7.875 15May27	125509AZ2	0.800%	
30 CIT Group Inc.	Financials	137AD9AG5	CIT 5.65 13Feb17	125577AY2	0.800%	
31 Comcast Corporation	TMT	2C033NAA0	CMCSA 5.3 15Jan14	20030NAE1	0.800%	
32 Computer Sciences Corporation	TMT	2C5899AC5	CSC 5 15Feb13	205363AF1	0.800%	
33 ConAgra Foods, Inc.	Consumer	225DGFAB6	CAG 7 01Oct28	205887AR3	0.800%	
34 ConocoPhillips	Energy		COP 5.9 15Oct32 (2)	20825CAF1	0.800%	
35 Constellation Energy Group, Inc.	Energy	2D13A8AC8	CEG 4.55 15Jun15	210371AK6	0.800%	
36 Cox Communications, Inc.	TMT	2E6448AC6	COX-CommInc 6.8 01Aug28	224044AN7	0.800%	
37 CSX Corporation	Industrials	138A48AB7	CSX 5.3 15Feb14 Struc	126408GF4	0.800%	
38 CVS Caremark Corporation	Consumer	138CAKAA1	CVSCRM (3) 4.875 15Sep14	126650AV2	0.800%	
39 Darden Restaurants, Inc.	Consumer	25A8ADAB5	DRI 6 15Aug35 BondCall	237194AE5	0.800%	
40 Deere & Company	Industrials	2G85A1AB9	DE 6.95 25Apr14	244199BB0	0.800%	
41 Devon Energy Corporation	Energy	2H68GVAC6	DVN 7.95 15Apr32	251799AA0	0.800%	
42 Dominion Resources, Inc.	Energy	27CBFAFD3	D 5.15 15Jul15	25746UAW9	0.800%	
43 The Dow Chemical Company	Industrials	216597AB3	DOW 7.375 01Nov29	260543BJ1	0.800%	
44 Duke Energy Carolinas, LLC	Energy	28A85GAC6	DUKECO 6.1 01Jun37	26442CAA2	0.800%	
45 E. I. du Pont de Nemours and Company	Industrials	219887AB5	DD 4.875 30Apr14	263534BN8	0.800%	
46 Eastman Chemical Company	Industrials	29EB75AB7	EMN 7.6 01Feb27	277432AD2	0.800%	
47 Embarq Corporation	TMT	2B97FMAA3	EMBRQ 7.082 01Jun16 BondCall	29078EAB1	0.800%	
48 ERP Operating Limited Partnership	Financials	28EGCEAB3	EQR-ERPOperLP 5.75 15Jun17	26884AAX1	0.800%	
49 FirstEnergy Corp.	Energy	36AGC5AB9	FE 7.375 15Nov31	337932AC1	0.800%	
50 Fortune Brands, Inc.	Consumer	37DF94AB3	FO 5.375 15Jan16 BondCall	349631AL5	0.800%	
51 Gannett Co., Inc.	TMT	39AB97AB4	GCI Frn 15Jul37 Struc	364725AG6	0.800%	
52 General Electric Capital Corporation	Financials	39FF84AD4	GE-CapCorp 5.625 15Sep17	36962G3H5	0.800%	
53 General Mills, Inc.	Consumer	3A7367AD2	GIS 5.7 15Feb17 BondCall	370334BB9	0.800%	
54 Goodrich Corporation	Industrials	3BA5BGAC7	GR (2) 6.29 01Jul16 BondCall	382388AS5	0.800%	
55 HALLIBURTON COMPANY	Energy	4E6837AD6	HAL-EnSvc 8.75 15Feb21	406216AH4	0.800%	
56 The Hartford Financial Services Group, Inc.	Financials	457B66AB0	HIG 4.75 01Mar14	416515AM6	0.800%	
57 Hewlett-Packard Company	TMT	46AA59AC9	HPQ 5.4 01Mar17 BondCall	428236AM5	0.800%	
58 The Home Depot, Inc.	Consumer	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.800%	
59 Honeywell International Inc.	Industrials	47BD67AD1	HON 5.7 15Mar36 BondCall	438516AR7	0.800%	
60 Ingersoll-Rand Company	Industrials	49BEECAA1	IR-NJ 9 15Aug21	456866AG7	0.800%	
61 International Business Machines Corporation	TMT	49EB20AD7	IBM 5.7 14Sep17	459200GJ4	0.800%	
62 International Lease Finance Corporation	Financials	49EGB9AB1	AIG-IntLeaseFin 4.15 20Jan15 BondPut	45974VZU5	0.800%	
63 International Paper Company	Industrials	4A615AAD0	IP (2) 5.3 01Apr15	460146BU6	0.800%	
64 iStar Financial Inc.	Financials	4J534VAB7	SFI (3) 5.95 15Oct13 BondCall	45031UAZ4	0.800%	
65 J. C. Penney Company, Inc.	Consumer	UB78A0AC1	JCP 6.375 15Oct36	708130AC3	0.800%	
66 Kohl's Corporation	Consumer	5F027AAC2	KSS 6.25 15Dec17	500255AP9	0.800%	
67 Kraft Foods Inc.	Consumer	5F07CSAB8	KFT 5.25 01Oct13	50075NAL8	0.800%	
68 The KROGER CO.	Consumer	5F1148AD9	KR 6.15 15Jan20	501044CH2	0.800%	
69 Limited Brands, Inc.	Consumer	8GB68RAC8	LTD 6.9 15Jul17	532716AM9	0.800%	

Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP	Weighting	Monoline
70 Lockheed Martin Corporation	Industrials	58CHB3AB5	LMT 7.65 01May16	539830AE9	0.800%	
71 Loews Corporation	Financials	5J4466AD4	LTR 5.25 15Mar16	540424AN8	0.800%	
72 M.D.C. Holdings, Inc.	Industrials	5A78DDAA4	MDC 5.5 15May13	552676AN8	0.800%	
73 Macy's, Inc.	Consumer	5AB77VAE0	M (3) 7.45 15Jul17	55616XAA5	0.800%	
74 Marriott International, Inc.	Consumer	5C8A93AD5	MAR 5.81 10Nov15 BondCall	571900AZ2	0.800%	
75 MARSH & McLENNAN COMPANIES, INC.	Financials	5C88BCAB1	MMC 5.375 15Jul14	571748AM4	0.800%	
76 Masco Corporation	Industrials	5CB9E1AD5	MAS 6.125 03Oct16	574599BD7	0.800%	
77 MBIA Insurance Corporation	Financials				0.800%	Monoline Provisions Apply
78 McDonald's Corporation	Consumer	5D8148AC9	MCD 4.125 01Jun13	58013MDU5	0.800%	
79 McKesson Corporation	Consumer	UZDD52AA6	MCK 7.65 01Mar27	581557AM7	0.800%	
80 MetLife, Inc.	Financials	5EA6BXAB2	MET 5 15Jun15 BondCall	59156RAN8	0.800%	
81 Mohawk Industries, Inc.	Consumer	6G89A9AB7	MHK 6.125 15Jan16 BondCall	608190AH7	0.800%	
82 Motorola, Inc.	TMT	6I207DAC1	MOT 6.5 01Sep25 Struc	620076AK5	0.800%	
83 National Rural Utilities Cooperative Finance Corporation	Energy	69AB75AC5	NRUC 8 01Mar32	637432CT0	0.800%	
84 The NEW YORK TIMES COMPANY	TMT	6B5122AB2	NYT 5 15Mar15	650111AE7	0.800%	
85 Newell Rubbermaid Inc.	Consumer	6B634AAE9	NWL 5.5 15Apr13	651229AF3	0.800%	
86 News America Incorporated	TMT	6B76CAA2	NWS-Amlnc 7.25 18May18	652482AM2	0.800%	
87 Nordstrom, Inc.	Consumer	6BABCAB5	JWN 6.95 15Mar28	655664AH3	0.800%	
88 NORFOLK SOUTHERN CORPORATION	Industrials	6BAD8CAB6	NSC 7.7 15May17	655844AE8	0.800%	
89 Northrop Grumman Corporation	Industrials	6CCE87AC5	NOC-SysCorp 7.75 15Feb31	666807AW2	0.800%	
90 Omnicom Group Inc.	TMT	6E9AAAAC3	OMC 5.9 15Apr16 BondCall	681919AS5	0.800%	
91 Progress Energy, Inc.	Energy	7B7589AB9	PGN 5.625 15Jan16 BondCall	743263AL9	0.800%	
92 Quest Diagnostics Incorporated	Consumer	7BCB7PAB5	DGX 6.95 01Jul37	74834LAN0	0.800%	
93 R.R. Donnelley & Sons Company	TMT	27CFEDAA1	DNY 4.95 01Apr14 (2)	257867AM3	0.800%	
94 Raytheon Company	Industrials	7CA622AD8	RTN 7.2 15Aug27	755111AF8	0.800%	
95 Ryder System, Inc.	Industrials	7FB89DAA1	R 6.95 01Dec25	783549AZ1	0.800%	
96 Safeway Inc.	Consumer	7FEB65AC7	SWY 7.25 01Feb31	786514BA6	0.800%	
97 Sara Lee Corporation	Consumer	8I3422AC9	SLE 6.125 01Nov32	803111AM5	0.800%	
98 Sempra Energy	Energy	897ED6AB4	SRE 6 01Feb13	816851AF6	0.800%	
99 The Sherwin-Williams Company	Industrials	8A677CAA3	SHW 7.375 01Feb27	824348AL0	0.800%	
100 Simon Property Group, L.P.	Financials	8AAG87AD2	SPG-LP 5.25 01Dec16 BondCall	828807BW6	0.800%	
101 Southwest Airlines Co.	Consumer	8C8BB5AB6	LUV 5.25 01Oct14	844741AW8	0.800%	
102 Staples, Inc.	Consumer	8DA533AB8	SPLS 7.375 01Oct12 BondCall	855030AH5	0.800%	
103 Starwood Hotels & Resorts Worldwide, Inc.	Consumer	8DAE9AAB7	HOT 7.875 01May12 (2)	85590AAD6	0.800%	
104 Target Corporation	Consumer	8FD73GAE1	TGT 4 15Jun13	87612EAM8	0.800%	
105 TEXTRON FINANCIAL CORPORATION	Industrials	8GB4AIAD8	TXT-FinCorp 5.125 15Aug14	88319QG56	0.800%	
106 TIME WARNER CABLE INC.	TMT	8GFA5LAB3	TW-Cab 5.85 01May17	88732JAH1	0.800%	
107 Time Warner Inc.	TMT	8GFA48AC1	TW 5.875 15Nov16 BondCall	887317AC9	0.800%	
108 Toll Brothers, Inc.	Industrials	8GHDBFAB1	TOL-FinCorp (2) 5.15 15May15 BondCall	88947EAG5	0.800%	
109 Transocean Inc.	Energy	8HCB33AB5	RIG 7.375 15Apr18 Struc	893830AK5	0.800%	
110 Union Pacific Corporation	Industrials	997F99AD5	UNP 6.625 01Feb29	907818CF3	0.800%	
111 United Parcel Service, Inc.	Consumer	9A2443AA6	UPS-AmericanInc 8.375 01Apr30	911308AB0	0.800%	
112 Universal Health Services, Inc.	Consumer	9A4C93AB9	UHS 7.125 30Jun16 BondCall	913903AN0	0.800%	
113 Valero Energy Corporation	Energy	9AAA4IAB8	VLOC 8.75 15Jun30	91913YAB6	0.800%	
114 Verizon Communications Inc.	TMT	9B579LAA9	VRZN 4.9 15Sep15 BondCall	92344GAV6	0.800%	
115 Viacom Inc.	TMT	9B7A8SAD0	VIAINC 6.875 30Apr36 Struc	925524AX8	0.800%	
116 Wal-Mart Stores, Inc.	Consumer	9C4256AC2	WMT 5.875 05Apr27	931142CH4	0.800%	
117 The Walt Disney Company	TMT	279AEFAC7	DIS 5.625 15Sep16 BondCall	25468PCE4	0.800%	
118 Wells Fargo & Company	Financials	9DDGBAAE9	WFC Frn 28Oct15	949746NA5	0.800%	
119 Weyerhaeuser Company	Industrials	9F837CAB6	WY 7.125 15Jul23	962166AS3	0.800%	
120 Whirlpool Corporation	Consumer	9F9652AB2	WHR 7.75 15Jul16	963320AH9	0.800%	
121 Wyeth	Consumer	9HB326AC4	WYE 5.95 01Apr37 BondCall	983024AN0	0.800%	
122 Xerox Corporation	TMT	9HC533AE0	XRX 6.35 15May18	984121BW2	0.800%	
123 XL CAPITAL LTD	Financials	9HBA9RAB7	XL 5.25 15Sep14	98372PAF5	0.800%	
124 XTO Energy Inc.	Energy	9HBB2AA7	XTO 4.9 01Feb14	98385XAD8	0.800%	
125 YUM! Brands, Inc.	Consumer	9HGCDHAB5	YUM 6.25 15Mar18	988498AC5	0.800%	

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the annex or the data contained herein in any other manner, including but not limited to in furtherance of other trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group Limited on +44 (0) 207 260 2345 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENTOR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.