S&P Global

**CDX & MCDX**

**SETTLED ENTITY MATRIX**

**(published as of 14th May 2026)**

**CDX.NA.HY, IG, EM, XO, LatAm 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 Dow Jones CDX.NA.HY.1 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 or Dow Jones CDX.NA.HY.B.1 |
| Collins & Aikman Product Co. | 43.625% | 1.000% | 2.237% | 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 Dow Jones CDX.NA.HY.2 or Dow Jones CDX.NA.HY.1 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 | 19.13% | 1.000% | 3.340% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | iBoxx/Dow Jones CDX.NA.HY.2 or Dow Jones CDX.NA.HY.1 | Dow Jones CDX.NA.HY.B.1 |
| Delta Air Lines, Inc. | 18.000% | 1.000% | 2.326% |

| 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.1 | 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 or Dow Jones CDX.NA.HY.1 | iBoxx/Dow Jones CDX.NA.HY.B.2 or Dow Jones CDX.NA.HY.B.1 | 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.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% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 | Dow Jones CDX.NA.HY.HB.3 or Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 | Dow Jones CDX.NA.HY.B.4 | Dow Jones CDX.NA.HY.BB.2 | Dow Jones CDX.NA.HY.B.5 | Dow Jones CDX.NA.HY.BB.3 | Dow Jones CDX.NA.HY.BB.1 |
| 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 | | |
|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.1 or Dow Jones CDX.NA.IG.2 or Dow Jones CDX.NA.IG.3 or Dow Jones CDX.NA.IG.4 or Dow Jones CDX.NA.IG.5 or Dow Jones CDX.NA.IG.6 or Dow Jones CDX.NA.IG.7 or CDX.NA.IG.8 or CDX.NA.IG.9 or CDX.NA.IG.10 | Dow Jones CDX.NA.IG.FIN.1 or Dow Jones CDX.NA.IG.FIN.2 or Dow Jones CDX.NA.IG.FIN.3 or Dow Jones CDX.NA.IG.FIN.4 or Dow Jones CDX.NA.IG.FIN.5 or Dow Jones CDX.NA.IG.FIN.6 or CDX.NA.IG.FIN.10 | Dow Jones CDX.NA.IG.FIN.7 or CDX.NA.IG.FIN.8 or CDX.NA.IG.FIN.9 |
| Federal Home Loan Mortgage Corporation INC. | 94.000% | 0.800% | 4.167% | 4.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.1 or Dow Jones CDX.NA.IG.2 or Dow Jones CDX.NA.IG.3 or Dow Jones CDX.NA.IG.4 or Dow Jones CDX.NA.IG.5 or Dow Jones CDX.NA.IG.6 or Dow Jones CDX.NA.IG.7 or CDX.NA.IG.8 or CDX.NA.IG.9 or CDX.NA.IG.10 | Dow Jones CDX.NA.IG.FIN.1 or Dow Jones CDX.NA.IG.FIN.2 or Dow Jones CDX.NA.IG.FIN.3 or Dow Jones CDX.NA.IG.FIN.4 or Dow Jones CDX.NA.IG.FIN.5 or Dow Jones CDX.NA.IG.FIN.6 or CDX.NA.IG.FIN.10 | Dow Jones CDX.NA.IG.FIN.7 or CDX.NA.IG.FIN.8 or CDX.NA.IG.FIN.9 |
| Federal National Mortgage Association | 91.510% | 0.800% | 4.167% | 4.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | |
|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.1 or Dow Jones CDX.NA.IG.2 or Dow Jones CDX.NA.IG.3 or Dow Jones CDX.NA.IG.4 or Dow Jones CDX.NA.IG.5 or Dow Jones CDX.NA.IG.6 or Dow Jones CDX.NA.IG.7 or CDX.NA.IG.8 or CDX.NA.IG.9 or CDX.NA.IG.10 | Dow Jones CDX.NA.IG.FIN.1 or Dow Jones CDX.NA.IG.FIN.2 or Dow Jones CDX.NA.IG.FIN.3 or Dow Jones CDX.NA.IG.FIN.4 or Dow Jones CDX.NA.IG.FIN.5 or Dow Jones CDX.NA.IG.FIN.6 or CDX.NA.IG.FIN.10 | Dow Jones CDX.NA.IG.FIN.7 or CDX.NA.IG.FIN.8 or CDX.NA.IG.FIN.9 | CDX.NA.IG.HVOL.9 or CDX.NA.IG.HVOL.10 |
| Washington Mutual, Inc. | 57.000% | 0.800% | 4.166% | 4.000% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.6 | CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 | CDX.NA.HY.B.9 | Dow Jones CDX.NA.XO.7 or CDX.NA.XO.8 | Dow Jones CDX.NA.IG.HVOL.6 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or | Dow Jones CDX.NA.IG.TMT.6 |
| Tribune Company | 1.500% | 0.800% | 1.000% | 2.173% | 2.857% | 3.333% | 4.545% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 | Dow Jones CDX.NA.HY.B.6 | Dow Jones CDX.NA.HY.B.3 or Dow Jones CDX.NA.HY.BB.1 | Dow Jones CDX.NA.HY.B.2 | Dow Jones CDX.NA.HY.B.5 | Dow Jones CDX.NA.HY.B.4 | Dow Jones CDX.NA.HY.BB.7 | CDX.NA.HY.BB.9 | CDX.NA.HY.BB.8 | Dow Jones CDX.NA.HY.HB.3 |
| Lyondell Chemical Company | 15.500% | 1.000% | 2.083% | 2.273% | 2.326% | 2.380% | 2.500% | 2.632% | 2.703% | 2.778% | 3.330% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or Dow Jones CDX.NA.HY.2 or | Dow Jones CDX.NA.HY.B.3 or Dow Jones CDX.NA.HY.BB.1 | Dow Jones CDX.NA.HY.B.2 |
| MILLENNIUM AMERICA INC. | 7.125% | 1.000% | 2.273% | 2.326% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or | Dow Jones CDX.NA.HY.B.1 or Dow |
| Equistar Chemicals, LP | 27.500% | 1.000% | 2.326% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 | Dow Jones CDX.NA.HY.B.7 | CDX.NA.HY.B.8 | Dow Jones CDX.NA.HY.B.6 | CDX.NA.HY.B.9 | Dow Jones CDX.NA.HY.B.3 | Dow Jones CDX.NA.HY.B.1 or Dow Jones CDX.NA.HY.B.2 | Dow Jones CDX.NA.HY.B.5 | Dow Jones CDX.NA.HY.B.4 | CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 |
| Nortel Networks Corporation | 12.000% | 1.000% | 2.000% | 2.041% | 2.083% | 2.174% | 2.273% | 2.325% | 2.380% | 2.500% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1-V1 or Dow Jones CDX.NA.HY.3 or Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 CDX.NA.HY.9 CDX.NA.HY.10 or CDX.NA.HY.11 | Dow Jones CDX.NA.HY.B.7-V1 | CDX.NA.HY.B.8 | Dow Jones CDX.NA.HY.B.6 | CDX.NA.HY.B.9 | CDX.NA.HY.B.10 | Dow Jones CDX.NA.HY.B.3 | Dow Jones CDX.NA.HY.B.1 | Dow Jones CDX.NA.HY.B.5 | Dow Jones CDX.NA.HY.B.4 | CDX.NA.HY.B.11 | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 |
| Smurfit-Stone Container Enterprises, Inc.** | 8.875% | 1.000% | 2.000% | 2.040% | 2.083% | 2.174% | 2.222% | 2.272% | 2.325% | 2.380% | 2.500% | 2.777% | 3.333% |

** Successor entity to Stone Container Corporation in Dow Jones CDX.NA.HY.2 and Dow Jones CDX.NA.HY.B.2 Indices

| Settled Entity | Weighted Average Final Price | Weighting | | | |
|---|---|---|---|---|---|
| | | CDX.NA.HY.10 or | CDX.NA.HY.B.10 | CDX.NA.HY.B.11 | CDX.NA.HY.HB.11 |
| STATION CASINOS, INC. | 32.000% | 1.000% | 2.222% | 2.777% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | |
|---|---|---|---|---|---|---|
| | | CDX.NA.HY.10 or CDX.NA.HY.11 | CDX.NA.HY.BB.11 | CDX.NA.XO.8 or CDX.NA.XO.10 or | CDX.NA.XO.9 | CDX.NA.HY.BB.10 |
| Chemtura Corporation | 15.000% | 1.000% | 2.500% | 2.857% | 2.858% | 3.031% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 | Dow Jones CDX.NA.HY.B.7 | CDX.NA.HY.B.8 | Dow Jones CDX.NA.HY.B.6 | CDX.NA.HY.B.9 | CDX.NA.HY.B.10 | Dow Jones CDX.NA.HY.BB.3 or Dow Jones CDX.NA.HY.BB.4 | Dow Jones CDX.NA.HY.BB.2 | Dow Jones CDX.NA.HY.BB.5 | Dow Jones CDX.NA.XO.5 | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 | Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 |
| ABITIBI CONSOLIDATED INC. | 3.250% | 1.000% | 2.000% | 2.041% | 2.084% | 2.174% | 2.223% | 2.326% | 2.381% | 2.440% | 2.858% | 3.334% | 3.340% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 | Dow Jones CDX.NA.HY.HB.3 or Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 |
| CHARTER COMMUNICATIONS HOLDINGS, LLC | 2.375% | 1.000% | 3.334% | 3.340% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.1*** or Dow Jones CDX.NA.IG.2*** or Dow Jones CDX.NA.IG.3*** or Dow Jones CDX.NA.IG.4*** or Dow Jones CDX.NA.IG.5*** or Dow Jones CDX.NA.IG.6*** or Dow Jones CDX.NA.IG.7*** | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 | Dow Jones CDX.NA.IG.TMT.1*** or Dow Jones CDX.NA.IG.TMT.2*** | CDX.NA.HY.B.8 | CDX.NA.HY.B.9 | CDX.NA.HY.B.10 | Dow Jones CDX.NA.IG.TMT.3*** or Dow Jones CDX.NA.IG.TMT.4*** or Dow Jones CDX.NA.IG.TMT.5*** or Dow Jones CDX.NA.IG.TMT.6*** or Dow Jones | CDX.NA.HY.B.11 | CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or CDX.NA.HY.HB.12 |
| Idearc Inc. | 1.750% | 0.400% | 1.000% | 1.923% | 2.041% | 2.174% | 2.222% | 2.273% | 2.778% | 3.333% |

*** Adjusted to reflect corporate events that occurred with respect to Verizon Global Funding Corp., Verizon Communications, Inc. Verizon Communications Inc. and Idearc Inc. in February and November 2006.
Verizon Global Funding Corp. is a constituent of Dow Jones CDX.NA.IG.1, Dow Jones CDX.NA.IG.2, Dow Jones CDX.NA.IG.3, Dow Jones CDX.NA.IG.4, Dow Jones CDX.NA.IG.5, Dow Jones CDX.NA.IG.TMT.1, Dow Jones CDX.NA.IG.TMT.2, Dow Jones CDX.NA.IG.TMT.3, Dow Jones CDX.NA.IG.TMT.4 and Dow Jones
Verizon Communications Inc. is a constituent of Dow Jones CDX.NA.IG.6, Dow Jones CDX.NA.IG.7, Dow Jones CDX.NA.IG.TMT.6 and Dow Jones CDX.NA.IG.TMT.7

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 | Dow Jones CDX.NA.HY.B.7 | Dow Jones CDX.NA.HY.B.6 | Dow Jones CDX.NA.HY.BB.1 | Dow Jones CDX.NA.HY.BB.3 or Dow Jones CDX.NA.HY.BB.4 | Dow Jones CDX.NA.HY.BB.2 | Dow Jones CDX.NA.HY.BB.5 | Dow Jones CDX.NA.XO.5 |
| Bowater Incorporated | 15.000% | 1.000% | 2.000% | 2.084% | 2.273% | 2.326% | 2.381% | 2.439% | 2.857% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or | CDX.NA.HY.B.8 | CDX.NA.HY.B.9 | CDX.NA.HY.B.10 | CDX.NA.HY.B.11 | CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or CDX.NA.HY.HB.12 |
| R.H. Donnelley Corporation | 4.875% | 1.000% | 2.041% | 2.174% | 2.222% | 2.777% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 | CDX.NA.HY.B.8 | Dow Jones CDX.NA.HY.B.6 | CDX.NA.HY.B.9 | CDX.NA.HY.B.10 | Dow Jones CDX.NA.HY.BB.5 | Dow Jones CDX.NA.HY.HB.5 | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or | CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 |
| GENERAL MOTORS CORPORATION | 12.500% | 1.000% | 2.041% | 2.084% | 2.174% | 2.222% | 2.439% | 3.330% | 3.333% | 3.334% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.1 | Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 | Dow Jones CDX.NA.HY.B.7 | Dow Jones CDX.NA.HY.B.6 | Dow Jones CDX.NA.HY.BB.4 | Dow Jones CDX.NA.HY.B.5 | Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 | Dow Jones CDX.NA.IG.HVOL.1 or Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or | Dow Jones CDX.NA.IG.INDU.1 |
| Visteon Corporation | 3.000% | 0.800% | 1.000% | 2.000% | 2.083% | 2.325% | 2.380% | 3.330% | 3.333% | 3.334% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | |
|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 | Dow Jones CDX.NA.HY.B.3 | Dow Jones CDX.NA.HY.B.1 or Dow Jones CDX.NA.HY.B.2 | Dow Jones CDX.NA.HY.HB.3 or Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or CDX.NA.HY.HB.12 |
| Six Flags, Inc. | 14.000% | 1.000% | 2.273% | 2.325% | 3.330% | 3.330% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.4 | Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 | Dow Jones CDX.NA.HY.B.7 | CDX.NA.HY.B.8 | CDX.NA.HY.B.9 | CDX.NA.HY.B.10 | Dow Jones CDX.NA.HY.BB.5 | Dow Jones CDX.NA.HY.BB.6 | CDX.NA.HY.B.11 | Dow Jones CDX.NA.XO.5 or Dow Jones CDX.NA.XO.6 | Dow Jones CDX.NA.HY.HB.5 | Dow Jones CDX.NA.IG.INDU.4 or Dow Jones CDX.NA.IG.HVOL.4 or Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.11 or |
| Lear Corporation | 38.500% | 0.800% | 1.000% | 2.000% | 2.041% | 2.174% | 2.222% | 2.439% | 2.632% | 2.778% | 2.857% | 3.330% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.IG.1 or Dow Jones CDX.NA.IG.2 or Dow Jones CDX.NA.IG.3 or Dow Jones CDX.NA.IG.4 or Dow Jones CDX.NA.IG.5 or Dow Jones CDX.NA.IG.6 or Dow Jones CDX.NA.IG.7 or CDX.NA.IG.8 or CDX.NA.IG.9 or CDX.NA.IG.10 or CDX.NA.IG.11 or CDX.NA.IG.12 | CDX.NA.HY.13 | CDX.NA.IG.HVOL.9 or CDX.NA.IG.HVOL.10 or CDX.NA.IG.HVOL.11 or CDX.NA.IG.HVOL.12 or CDX.NA.HY.HB.13 | Dow Jones CDX.NA.IG.FIN.7 or CDX.NA.IG.FIN.8 or CDX.NA.IG.FIN.9 | Dow Jones CDX.NA.IG.FIN.1 or Dow Jones CDX.NA.IG.FIN.2 or Dow Jones CDX.NA.IG.FIN.3 or Dow Jones CDX.NA.IG.FIN.4 or Dow Jones CDX.NA.IG.FIN.5 or Dow Jones CDX.NA.IG.FIN.6 or CDX.NA.IG.FIN.10 | CDX.NA.IG.FIN.11 or CDX.NA.IG.FIN.12 |
| CIT Group Inc | 68.125% | 0.800% | 1.000% | 3.334% | 4.000% | 4.167% | 4.762% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 | Dow Jones CDX.NA.HY.B.7 | Dow Jones CDX.NA.HY.B.6 | CDX.NA.HY.B.10 | CDX.NA.HY.B.11 | CDX.NA.HY.B.12 | CDX.NA.HY.B.14 | Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 | CDX.NA.HY.B.15 | Dow Jones CDX.NA.HY.HB.3 | CDX.NA.HY.B.13 |
| Dynegy Holdings, LLC | 71.250% | 1.000% | 2.000% | 2.084% | 2.174% | 2.778% | 2.857% | 2.941% | 3.330% | 3.333% | 3.334% | 3.448% |

| Settled Entity | Weighted Average Final | Weighting |
|---|---|---|
| The PMI Group, Inc. | 16.500% | 1.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or | Dow Jones CDX.NA.HY.HB.6 or Dow Jones CDX.NA.HY.HB.7 or CDX.NA.HY.HB.8 or CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or CDX.NA.HY.HB.12 or CDX.NA.HY.HB.13 or CDX.NA.HY.HB.14 or CDX.NA.HY.HB.15 | Dow Jones CDX.NA.HY.HB.3 or Dow Jones CDX.NA.HY.HB.4 or Dow Jones CDX.NA.HY.HB.5 |
| AMR Corporation | 23.500% | 1.000% | 3.334% | 3.340% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 or CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 | Dow Jones CDX.NA.HY.B.5 or Dow Jones CDX.NA.HY.B.6 or Dow Jones CDX.NA.HY.B.7 or CDX.NA.HY.B.8 or CDX.NA.HY.B.9 or CDX.NA.HY.B.10 or CDX.NA.HY.B.11 | Dow Jones CDX.NA.IG.1 or Dow Jones CDX.NA.IG.2 or Dow Jones CDX.NA.IG.3 or Dow Jones CDX.NA.IG.4 | Dow Jones CDX.NA.IG.HVOL.1 or Dow Jones CDX.NA.IG.HVOL.2 or Dow Jones CDX.NA.IG.HVOL.3 or Dow Jones CDX.NA.IG.HVOL.4 | Dow Jones CDX.NA.IG.TMT.1 or Dow Jones CDX.NA.IG.TMT.2 or Dow Jones CDX.NA.IG.TMT.3 or Dow Jones CDX.NA.IG.TMT.4 | Dow Jones CDX.NA.XO.5 |
| Eastman Kodak Company | 23.88% | 1.00% | 2.78% | 0.80% | 3.33% | 3.85% | 2.86% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | Dow Jones CDX.NA.HY.1 or 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 or Dow Jones CDX.NA.HY.7 | Dow Jones CDX.NA.HY.B.1 or Dow Jones CDX.NA.HY.B.2 or Dow Jones CDX.NA.HY.B.3 or Dow Jones CDX.NA.HY.B.4 or Dow Jones CDX.NA.HY.B.5 or Dow Jones CDX.NA.HY.B.6 or Dow Jones CDX.NA.HY.B.7 | Dow Jones CDX.NA.HY.HB.3 |
| Houghton Mifflin Company | 55.50% | 1.00% | 2.27% | 3.33% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.IG.8 | CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 | CDX.NA.HY.B.10 | CDX.NA.HY.BB.9 | CDX.NA.XO.9 | CDX.NA.HY.HB.9 or CDX.NA.HY.HB.10 or CDX.NA.HY.HB.11 or CDX.NA.HY.HB.12 or CDX.NA.HY.HB.13 or CDX.NA.HY.HB.14 or CDX.NA.HY.HB.15 or CDX.NA.IG.HVOL.8 | CDX.NA.IG.FIN.8 |
| Residential Capital, LLC | 17.625% | 0.80% | 1.00% | 2.22% | 2.70% | 2.86% | 3.33% | 4.00% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | |
|---|---|---|---|---|---|---|
| | | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 | CDX.NA.HY.BB.8 | CDX.NA.HY.BB.9 | CDX.NA.HY.HB.13 or CDX.NA.HY.HB.14 or CDX.NA.HY.HB.15 | Dow Jones CDX.NA.XO.5 or Dow Jones CDX.NA.XO.6 or Dow Jones CDX.NA.XO.7 or CDX.NA.XO.8 or CDX.NA.XO.9 |
| Energy Future Holdings Corp. | 56.125% | 1.00% | 2.777% | 2.702% | 3.334% | 2.875% |

| Settled Entity | Weighted Average Final Price | Weighting |
|---|---|---|
| | | CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 |
| Texas Competitive Electric Holdings Company LLC | 8.50% | 1.00% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | |
|---|---|---|---|---|---|---|
| | | Dow Jones CDX.EM.4 or CDX.EM.11 or CDX.EM.12 or CDX.EM.13 or CDX.EM.14 or CDX.EM.15 or CDX.EM.16 or CDX.EM.17 or CDX.EM.18 or CDX.EM.19 | Dow Jones CDX.EM.5 or Dow Jones CDX.EM.6 or CDX.EM.7 or CDX.EM.8 or CDX.EM.9 or CDX.EM.10 | CDX.EM.20 or CDX.EM.21 | Dow Jones CDX.EM.DIVERSIFIED.4 or CDX.EM.DIVERSIFIED.5 or CDX.EM.DIVERSIFIED.6 or CDX.EM.DIVERSIFIED.7 or CDX.EM.DIVERSIFIED.8 or CDX.EM.DIVERSIFIED.9 or CDX.EM.DIVERSIFIED.10 or CDX.EM.DIVERSIFIED.11 or CDX.EM.DIVERSIFIED.12 | CDX.EM.ex-EU.18 |
| Argentine Republic | 39.50% | 6.00% | 9.00% | 4.00% | 2.50% | 6.00% |

| Settled Entity | Weighted Average Final Price | Weighting |
|---|---|---|
| | | Dow Jones CDX.EM.DIVERSIFIED.1 or Dow Jones CDX.EM.DIVERSIFIED.2 or Dow Jones CDX.EM.DIVERSIFIED.3 or |
| Republic of Ecuador | 31.375% | 2.500% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | CDX.LATAM.CORP.18 | CDX.LATAM.CORP.19 or CDX.LATAM.CORP.20 or CDX.LATAM.CORP.21 or |
| CEMEX, Sociedad Anonima Bursatil de Capital Variable | 97.000% | 4.000% | 5.000% |

| Settled Entity | Weighted Average Final | Weighting |
|---|---|---|
| URBI, DESARROLLOS URBANOS, SOCIEDAD ANONIMA BURSATIL DE CAPITAL VARIABLE | 19.000% | 2.000% |

| Settled Entity | Weighted Average Final | Weighting |
|---|---|---|
| OGX PETROLEO E GAS PARTICIPACOES S.A. | 9.000% | 4.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or | CDX.NA.HY.B.19 | CDX.NA.HY.HB.14 or CDX.NA.HY.HB.15 | CDX.NA.XO.8 or CDX.NA.XO.9 | Dow Jones CDX.NA.IG.3 or Dow Jones CDX.NA.IG.4 or Dow Jones CDX.NA.IG.5 or Dow Jones CDX.NA.IG.6 or Dow Jones CDX.NA.IG.7 | Dow Jones CDX.NA.IG.CONS.3 or Dow Jones CDX.NA.IG.CONS.4 or Dow Jones CDX.NA.IG.CONS.7 | Dow Jones CDX.NA.IG.CONS.6 | Dow Jones CDX.NA.IG.HVOL.3 or Dow Jones CDX.NA.IG.HVOL.4 or Dow Jones CDX.NA.IG.HVOL.5 or Dow Jones CDX.NA.IG.HVOL.6 or |
| Caesars Entertainment Operating Company, Inc. | 15.875% | 1.000% | 2.273% | 3.333% | 2.857% | 8.000% | 2.941% | 2.778% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or | CDX.NA.HY.B.18 or CDX.NA.HY.B.19 | CDX.NA.HY.BB.14 | CDX.NA.HY.BB.16 | CDX.NA.HY.BB.17 | CDX.NA.XO.8 or CDX.NA.XO.9 or CDX.NA.XO.10 or CDX.NA.XO.11 | Dow Jones CDX.NA.IG.5 or Dow Jones CDX.NA.IG.6 or Dow Jones CDX.NA.IG.7 | Dow Jones CDX.NA.IG.CONS.6 | Dow Jones CDX.NA.IG.CONS.7 | Dow Jones CDX.NA.IG.HVOL.5 or Dow Jones CDX.NA.IG.HVOL.6 or Dow Jones CDX.NA.IG.HVOL.7 |
| RadioShack Corporation | 11.500% | 1.000% | 2.273% | 2.941% | 2.564% | 2.500% | 2.875% | 8.000% | 2.778% | 2.941% | 3.333% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or | CDX.NA.HY.B.14 or CDX.NA.HY.B.16 | CDX.NA.HY.B.15 | CDX.NA.HY.B.17 or CDX.NA.HY.B.20 | CDX.NA.HY.B.19 | CDX.NA.HY.B.21 | CDX.NA.HY.B.22 | CDX.NA.HY.B.23 | CDX.NA.HY.BB.18 | Dow Jones CDX.NA.HY.4 or Dow Jones CDX.NA.HY.5 or Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 |
| Sabine Oil & Gas Corporation | 15.875% | 1.000% | 2.941% | 3.333% | 2.703% | 2.273% | 2.222% | 2.326% | 2.439% | 2.326% | 1.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or | CDX.NA.HY.B.15 | Dow Jones CDX.NA.HY.6 or Dow Jones CDX.NA.HY.7 |
| Alpha Appalachia Holdings, Inc. | 6.000% | 1.000% | 3.333% | 1.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | Dow Jones CDX.EM.5 or Dow Jones CDX.EM.6 or CDX.EM.7 or CDX.EM.8 or CDX.EM.9 or CDX.EM.10 | CDX.EM.11 or CDX.EM.12 or CDX.EM.13 or CDX.EM.14 or CDX.EM.15 or CDX.EM.16 or CDX.EM.17 or CDX.EM.18 | CDX.EM.19 or CDX.EM.20 or CDX.EM.21 or CDX.EM.22 | CDX.EM.23 or CDX.EM.24 | CDX.EM.DIVERSIFIED.5 or CDX.EM.DIVERSIFIED.6 or CDX.EM.DIVERSIFIED.7 or CDX.EM.DIVERSIFIED.8 or CDX.EM.DIVERSIFIED.9 or CDX.EM.DIVERSIFIED.10 or CDX.EM.DIVERSIFIED.11 or CDX.EM.DIVERSIFIED.12 | CDX.EM.ex-EU.18 |
| Ukraine | 80.625% | 6.000% | 3.000% | 4.000% | 2.000% | 2.500% | 4.000% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | CDX.LATAM.CORP.18 | CDX.LATAM.CORP.19 or CDX.LATAM.CORP.20 or CDX.LATAM.CORP.21 or CDX.LATAM.CORP.22 or CDX.LATAM.CORP.23 or |
| PACIFIC EXPLORATION & PRODUCTION CORPORATION | 20.000% | 2.000% | 5.000% |

| Settled Entity | Weighted Average Final | Weighting | |
|---|---|---|---|
| Peabody Energy Corporation | 11.000% | 1.000% | 1.961% |

| Settled Entity | Weighted Average Final Price | Weighting |
|---|---|---|
| | | MCDX.NA.10 or MCDX.NA.11 or MCDX.NA.12 or MCDX.NA.13 or MCDX.NA.14 or MCDX.NA.15 or MCDX.NA.16 or MCDX.NA.17 or MCDX.NA.18 or MCDX.NA.19 or |
| Commonwealth of Puerto Rico | 58.500% | 2.000% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | CDX.NA.XO.8 | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or |
| iHeartCommunications, Inc. | 35.500% | 2.857% | 1.000% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | CDX.NA.HY.8 or CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or | CDX.NA.HY.B.18 or CDX.NA.HY.B.19 |
| GenOn Energy, Inc. | 61.000% | 1.000% | 2.273% |

| Settled Entity | Weighted Average Final Price | Weighting |
|---|---|---|
| | | MCDX.NA.10 or MCDX.NA.11 or MCDX.NA.12 or MCDX.NA.13 or MCDX.NA.14 or MCDX.NA.15 or MCDX.NA.16 or MCDX.NA.17 or MCDX.NA.18 or MCDX.NA.19 or |
| Puerto Rico Electric Power Authority | 59.000% | 2.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.9 or CDX.NA.HY.10 or CDX.NA.HY.11 or CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or | CDX.NA.HY.B.19 | CDX.NA.HY.B.20 | CDX.NA.HY.B.21 | CDX.NA.HY.B.22 | CDX.NA.HY.B.23 or CDX.NA.HY.B.24 | CDX.NA.HY.B.25 or CDX.NA.HY.B.28 | CDX.NA.HY.B.26 or CDX.NA.HY.B.27 |
| TOYS "R" US, INC. | 26.000% | 1.000% | 2.273% | 2.702% | 2.222% | 2.325% | 2.439% | 2.500% | 2.381% |

| Settled Entity | Weighted Average Final | Weighting |
|---|---|---|
| Petroleos de Venezuela, S.A. | 17.625% | 10.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | CDX.EM.8 or CDX.EM.9 or CDX.EM.10 or CDX.EM.11 or CDX.EM.12 or CDX.EM.13 or CDX.EM.14 or CDX.EM.15 or CDX.EM.16 or CDX.EM.17 or CDX.EM.18 or CDX.EM.19 or CDX.EM.22 or CDX.EM.ex-EU.18 | CDX.EM.20 or CDX.EM.21 | CDX.EM.23 or CDX.EM.24 | CDX.EM.25 | CDX.EM.26 or CDX.EM.27 or CDX.EM.28 | CDX.EM.DIVERSIFIED.6 or CDX.EM.DIVERSIFIED.7 or CDX.EM.DIVERSIFIED.8 or CDX.EM.DIVERSIFIED.9 or CDX.EM.DIVERSIFIED.10 or CDX.EM.DIVERSIFIED.11 or |
| Bolivarian Republic of Venezuela | 24.500% | 8.000% | 9.000% | 6.000% | 5.000% | 3.000% | 2.500% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | |
|---|---|---|---|---|---|---|
| | | CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or | CDX.NA.HY.B.24 | CDX.NA.HY.BB.21 | CDX.NA.HY.BB.22 | CDX.NA.XO.10 or CDX.NA.XO.11 |
| Nine West Holdings, Inc. | 12.500% | 1.000% | 2.439% | 2.222% | 2.174% | 2.857% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or | CDX.NA.XO.11 |
| SEARS ROEBUCK ACCEPTANCE CORP. | 79.875% | 1.000% | 2.857% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or | CDX.NA.HY.B.21 | CDX.NA.HY.B.22 | CDX.NA.HY.B.23 or CDX.NA.HY.B.24 | CDX.NA.HY.B.25 or CDX.NA.HY.B.28 or CDX.NA.HY.B.29 | CDX.NA.HY.B.26 or CDX.NA.HY.B.27 |
| Parker Drilling Company | 49.000% | 1.000% | 2.222% | 2.325% | 2.439% | 2.500% | 2.381% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.12 or CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or | CDX.NA.HY.B.26 or CDX.NA.HY.B.27 | CDX.NA.HY.B.28 or CDX.NA.HY.B.29 | CDX.NA.HY.B.30 | CDX.NA.HY.BB.22 | CDX.NA.HY.BB.23 | CDX.NA.HY.BB.24 | CDX.NA.HY.BB.25 |
| Windstream Services, LLC | 29.500% | 1.000% | 2.380% | 2.500% | 2.631% | 2.173% | 2.040% | 1.960% | 1.923% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or | CDX.NA.HY.B.27 or | CDX.NA.HY.B.29 | CDX.NA.HY.B.30 | CDX.NA.HY.B.31 | CDX.NA.HY.BB.26 | CDX.NA.IG.21 or CDX.NA.IG.22 or CDX.NA.IG.23 or CDX.NA.IG.24 or CDX.NA.IG.25 | CDX.NA.IG.ENRG.21 or CDX.NA.IG.ENRG.22 | CDX.NA.IG.ENRG.23 | CDX.NA.IG.ENRG.24 | CDX.NA.IG.ENRG.25 |
| Weatherford International Ltd. | 44.500% | 1.000% | 2.381% | 2.500% | 2.631% | 2.941% | 2.040% | 0.800% | 6.250% | 5.882% | 5.000% | 5.263% |

| Settled Entity | Weighted Average Final Price | Weighting | | | |
|---|---|---|---|---|---|
| | | CDX.NA.HY.13 or CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.27 or CDX.NA.HY.32 or | CDX.NA.HY.B.32 | CDX.NA.HY.BB.23 or CDX.NA.HY.BB.27 | CDX.NA.HY.BB.24 |
| Dean Foods Company | 9.250% | 1.000% | 3.125% | 2.041% | 1.961% |

| Settled Entity | Weighted Average Final Price | Weighting |
|---|---|---|
| | | CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.27 or |
| THE McCLATCHY COMPANY | 2.000% | 1.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | CDX.EM.29 or CDX.EM.30 | CDX.EM.32 | CDX.EM.DIVERSIFIED.11 or |
| Lebanese Republic | 14.125% | 3.000% | 2.000% | 2.500% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or | CDX.NA.HY.B.27 | CDX.NA.HY.B.28 or CDX.NA.HY.B.29 | CDX.NA.HY.B.30 | CDX.NA.HY.B.31 | CDX.NA.HY.B.32 | CDX.NA.HY.B.33 | CDX.NA.HY.B.34 | CDX.NA.HY.BB.25 | CDX.NA.HY.Ex-BB.34 |
| Whiting Petroleum Corporation | 7.000% | 1.000% | 2.380% | 2.500% | 2.631% | 2.941% | 3.125% | 3.571% | 4.166% | 1.923% | 2.777% |

| | Weighted Average Final Price | Weighting | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or | CDX.NA.HY.B.29 | CDX.NA.HY.B.30 | CDX.NA.HY.B.31 | CDX.NA.HY.B.32 | CDX.NA.HY.BB.24 | CDX.NA.HY.BB.25 | CDX.NA.HY.BB.26 or CDX.NA.HY.BB.27 | CDX.NA.HY.BB.28 |
| FRONTIER COMMUNICATIONS CORPORATION | 28.750% | 1.000% | 2.500% | 2.632% | 2.941% | 3.125% | 1.961% | 1.923% | 2.041% | 2.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or | CDX.NA.HY.B.30 | CDX.NA.HY.B.31 | CDX.NA.HY.B.32 | CDX.NA.HY.B.33 | CDX.NA.HY.BB.29 | CDX.NA.HY.Ex-BB.34 |
| Diamond Offshore Drilling, Inc. | 7.375% | 1.000% | 2.632% | 2.941% | 3.125% | 3.572% | 1.923% | 2.778% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | |
|---|---|---|---|---|---|---|
| | | CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or CDX.NA.HY.33 or CDX.NA.HY.34 | CDX.NA.HY.B.24 | CDX.NA.HY.B.25 | CDX.NA.HY.B.26 or CDX.NA.HY.B.27 | CDX.NA.HY.Ex-BB.34 |
| The Neiman Marcus Group LLC | 3.000% | 1.000% | 2.439% | 2.500% | 2.381% | 2.777% |

| Settled Entity | Weighted Average Final Price | Weighting |
|---|---|---|
| | | CDX.NA.HY.14 or CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 |
| Intelsat Investments S.A. (f/k/a INTELSAT S.A.) * | 100.000% | 1.000% |

*In accordance with the Intelsat Investments S.A. Credit Derivatives Auction Settlement Terms published by the DC Secretary on behalf of ISDA on June 2, 2020 (and available at https://www.cdsdeterminationscommittees.org/cds/intelsat-investments-s-a/), an actual auction in respect of Intelsat Investments S.A. was not held on June 4, 2020 and instead an Auction was deemed to have been held on such date and the Auction Final Price in respect thereof is deemed to be 100 per cent.

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or CDX.NA.HY.33 or | CDX.NA.HY.B.26 or CDX.NA.HY.B.27 | CDX.NA.HY.B.28 or CDX.NA.HY.B.29 | CDX.NA.HY.B.30 | CDX.NA.HY.B.31 | CDX.NA.HY.B.32 | CDX.NA.HY.Ex-BB.34 |
| J. C. Penney Company, Inc. | 12.500% | 1.000% | 2.381% | 2.500% | 2.632% | 2.941% | 3.125% | 2.778% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | CDX.EM.26 or CDX.EM.27 or CDX.EM.28 or CDX.EM.29 or CDX.EM.30 | CDX.EM.31 | CDX.EM.32 or CDX.EM.33 |
| Argentine Republic | 31.500% | 3.000% | 6.000% | 5.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.15 or CDX.NA.HY.16 or CDX.NA.HY.17 or CDX.NA.HY.18 or CDX.NA.HY.19 or CDX.NA.HY.20 or CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or | CDX.NA.HY.B.30 | CDX.NA.HY.B.31 | CDX.NA.HY.B.32 | CDX.NA.HY.B.33 | CDX.NA.HY.BB.25 | CDX.NA.HY.Ex-BB.34 |
| Chesapeake Energy Corporation | 3.500% | 1.000% | 2.632% | 2.941% | 3.125% | 3.572% | 1.923% | 2.778% |

| Settled Entity | Weighted Average Final Price | Weighting | |
|---|---|---|---|
| | | CDX.NA.HY.33 or CDX.NA.HY.34 | CDX.NA.HY.Ex-BB.34 |
| Noble Corporation | 1.000% | 1.000% | 2.778% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or CDX.NA.HY.33 or CDX.NA.HY.34 or CDX.NA.HY.35 or CDX.NA.HY.36 or CDX.NA.HY.37 or CDX.NA.HY.38 | CDX.NA.HY.B.28 or CDX.NA.HY.B.29 | CDX.NA.HY.B.30 or CDX.NA.HY.Ex-BB.35 or CDX.NA.HY.Ex-BB.38 | CDX.NA.HY.Ex-BB.36 | CDX.NA.HY.Ex-BB.34 | CDX.NA.HY.B.31 or CDX.NA.HY.Ex-BB.37 | CDX.NA.HY.B.38 | CDX.NA.HY.B.32 | CDX.NA.HY.B.35 | CDX.NA.HY.B.33 or CDX.NA.HY.B.36 | CDX.NA.HY.B.37 |
| Talen Energy Supply, LLC | 70.000% | 1.000% | 2.500% | 2.631% | 2.702% | 2.778% | 2.941% | 3.030% | 3.125% | 3.226% | 3.571% | 3.846% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | |
|---|---|---|---|---|---|---|---|
| | | CDX.EM.18 or CDX.EM.19 or CDX.EM.20 or CDX.EM.21 or CDX.EM.23 or CDX.EM.24 or CDX.EM.25 or CDX.EM.ex EU.18 | CDX.EM.22 | CDX.EM.26 | CDX.EM.27 or CDX.EM.28 or CDX.EM.29 or CDX.EM.30 | CDX.EM.31 or CDX.EM.32 | CDX.EM.33 or CDX.EM.34 or CDX.EM.35 or CDX.EM.36 |
| Russian Federation | 56.125% | 13.000% | 14.000% | 11.000% | 9.000% | 8.000% | 6.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | |
|---|---|---|---|---|---|
| | | CDX.EM (Restricted).33 | CDX.EM (Restricted).34 | CDX.EM (Restricted).35 or CDX.EM (Restricted).36 | CDX.EM.33 or CDX.EM.34 or CDX.EM.35 or CDX.EM.36 or CDX.EM.37 |
| Ukraine | 17.875% | 2.135% | 2.127% | 2.128% | 2.000% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.34 or CDX.NA.HY.35 or CDX.NA.HY.36 or CDX.NA.HY.37 or CDX.NA.HY.38 or CDX.NA.HY.39 | CDX.NA.HY.B.35 | CDX.NA.HY.BB.34 | CDX.NA.HY.Ex-BB.35 or CDX.NA.HY.Ex-BB.38 | CDX.NA.HY.Ex-BB.36 | CDX.NA.HY.Ex-BB.37 | CDX.NA.HY.Ex-BB.39 |
| DIAMOND SPORTS GROUP, LLC | 17.5% | 1.000% | 3.226% | 1.563% | 2.632% | 2.703% | 2.941% | 2.381% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.21 or CDX.NA.HY.22 or CDX.NA.HY.23 or CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or CDX.NA.HY.33 or CDX.NA.HY.34 or CDX.NA.HY.35 or CDX.NA.HY.36 or CDX.NA.HY.37 or CDX.NA.HY.38 or CDX.NA.HY.39 or CDX.NA.HY.40 or CDX.NA.HY.41 | CDX.NA.HY.B.31 | CDX.NA.HY.B.32 | CDX.NA.HY.B.33 | CDX.NA.HY.B.37 | CDX.NA.HY.B.37 | CDX.NA.HY.B.39 | CDX.NA.HY.Ex-BB.34 | CDX.NA.HY.Ex-BB.35 or CDX.NA.HY.Ex-BB.38 | CDX.NA.HY.Ex-BB.36 | CDX.NA.HY.Ex-BB.37 | CDX.NA.HY.Ex-BB.39 or CDX.NA.HY.Ex-BB.40 | CDX.NA.HY.Ex-BB.41 |
| Rite Aid Corporation | 2.000% | 1.000% | 2.941% | 3.125% | 3.571% | 3.846% | 3.030% | 2.857% | 2.778% | 2.631% | 2.703% | 2.941% | 2.381% | 2.273% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.24 or CDX.NA.HY.25 or CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or CDX.NA.HY.33 or CDX.NA.HY.34 or CDX.NA.HY.35 or CDX.NA.HY.36 or CDX.NA.HY.37 or CDX.NA.HY.38 or CDX.NA.HY.39 or | CDX.NA.HY.B.33 | CDX.NA.HY.B.34 | CDX.NA.HY.B.35 | CDX.NA.HY.BB.36 | CDX.NA.HY.BB.37 | CDX.NA.HY.BB.38 | CDX.NA.HY.BB.39 or CDX.NA.HY.BB.40 | CDX.NA.HY.Ex-BB.34 | CDX.NA.HY.Ex-BB.35 | CDX.NA.IG.23 | CDX.NA.IG.CONS.23 | CDX.NA.IG.HVOL.23 |
| Avon Products, Inc. | 34.000% | 1.000% | 3.571% | 4.167% | 3.226% | 1.588% | 1.516% | 1.613% | 1.725% | 2.778% | 2.632% | 0.800% | 2.273% | 3.334% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.45 or CDX.NA.HY.44 | CDX.NA.HY.43 | CDX.NA.HY.B.43 | CDX.NA.HY.B.44 | CDX.NA.HY.Ex-BB.43 | CDX.NA.HY.Ex-BB.44 | CDX.NA.HY.Ex-BB.45 |
| NFE Financing LLC | 26.625% | 1.000% | 0.050% | 1.352% | 2.941% | 1.021% | 2.083% | 2.174% |

| Settled Entity | Weighted Average Final Price | Weighting | | |
|---|---|---|---|---|
| | | CDX.NA.HY.43 | CDX.NA.HY.B.43 | CDX.NA.HY.Ex-BB.43 |
| New Fortress Energy Inc. | 8.75% | 0.050% | 1.351% | 1.021% |

| Settled Entity | Weighted Average Final Price | Weighting | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | CDX.NA.HY.26 or CDX.NA.HY.27 or CDX.NA.HY.28 or CDX.NA.HY.29 or CDX.NA.HY.30 or CDX.NA.HY.31 or CDX.NA.HY.32 or CDX.NA.HY.33 or CDX.NA.HY.34 or CDX.NA.HY.35 or CDX.NA.HY.36 or CDX.NA.HY.37 or CDX.NA.HY.38 or CDX.NA.HY.39 or CDX.NA.HY.40 or CDX.NA.HY.41 or CDX.NA.HY.42 or CDX.NA.HY.43 or CDX.NA.HY.44 or CDX.NA.HY.45 or | CDX.NA.HY.B.40 | CDX.NA.HY.B.41 | CDX.NA.HY.B.42 | CDX.NA.HY.B.43 | CDX.NA.HY.B.44 | CDX.NA.HY.BB.36 | CDX.NA.HY.BB.37 | CDX.NA.HY.BB.38 | CDX.NA.HY.BB.39 | CDX.NA.HY.Ex-BB.40 | CDX.NA.HY.Ex-BB.41 or CDX.NA.HY.Ex-BB.46 | CDX.NA.HY.Ex-BB.42 or CDX.NA.HY.Ex-BB.45 | CDX.NA.HY.Ex-BB.43 | CDX.NA.HY.Ex-BB.44 |
| Liberty Interactive LLC | 6.250% | 1.000% | 2.778% | 2.857% | 2.778% | 2.703% | 2.941% | 1.587% | 1.515% | 1.613% | 1.724% | 2.381% | 2.273% | 2.174% | 2.041% | 2.083% |