

	Reference Entity	Sector	CLIP	Reference Obligation			Weighting
				Coupon	Maturity	CUSIP	
1	ABITIBI-CONSOLIDATED INC.	HB,B	003CB6AD7	8.375%	1-Apr-2015	003669AJ7	1.000%
2	ADVANCED MICRO DEVICES, INC.	HB		6.000%	1-May-2015	007903AL1	1.000%
3	The AES Corporation	B	0A143HAB4	7.750%	1-Mar-2014	00130HBC8	1.000%
4	AK Steel Corporation	B	0A169AAB8	7.750%	15-Jun-2012	001546AG5	1.000%
5	Allegheny Energy Supply Company, LLC	BB	018A99AC3	8.250%	15-Apr-2012	017363AE2	1.000%
6	Allied Waste North America, Inc.	B	01AED5AC5	7.375%	15-Apr-2014	01958XBH9	1.000%
7	ALLTEL Corporation	HB		7.875%	1-Jul-2032	020039DC4	1.000%
8	American Axle & Manufacturing, Inc.	BB	066467AA9	5.250%	11-Feb-2014	02406PAE0	1.000%
9	Amkor Technology, Inc.	B	0D47B7AB1	7.750%	15-May-2013	031652AQ3	1.000%
10	AMR Corporation	HB		9.100%	1-May-2016	001765AB2	1.000%
11	ARAMARK Corporation	B	03BD7HAC3	8.500%	1-Feb-2015	038521AD2	1.000%
12	ArvinMeritor, Inc.	HB,B	0E7688AB0	8.125%	15-Sep-2015	043353AC5	1.000%
13	Avis Budget Car Rental, LLC	BB	058AEBAB5	7.750%	15-May-2016	053773AF4	1.000%
14	Beazer Homes USA, Inc.	HB,B	07CABWAA5	6.500%	15-Nov-2013	07556QAJ4	1.000%
15	BOMBARDIER INC.	BB		6.300%	1-May-2014	097751AH4	1.000%
16	CELESTICA INC.	B	1G611RAC9	7.625%	1-Jul-2013	15101QAC2	1.000%
17	CHARTER COMMUNICATIONS HOLDINGS, LLC	HB		0.000%	15-Jan-2012	16117PBH2	1.000%
18	Chemtura Corporation	BB	179BHCAC0	6.875%	1-Jun-2016	163893AA8	1.000%
19	Chesapeake Energy Corporation	BB	17B67DAD5	6.875%	15-Jan-2016	165167BE6	1.000%
20	Citizens Communications Company	BB	18B98EAB8	6.250%	15-Jan-2013	17453BAP6	1.000%
21	Clear Channel Communications, Inc.	HB,BB	19C952AD0	5.750%	15-Jan-2013	184502AP7	1.000%
22	CMS Energy Corporation	BB	137DHFAC0	6.875%	15-Dec-2015	125896AZ3	1.000%
23	Community Health Systems, Inc.		2C39CCAB6	8.875%	15-Jul-2015	12543DAF7	1.000%
24	Constellation Brands, Inc.	BB	2D139VAB1	7.250%	1-Sep-2016	21036PAD0	1.000%
25	Cooper Tire & Rubber Company	B	237EB4AC8	7.625%	15-Mar-2027	216831AB3	1.000%
26	CSC Holdings, Inc.	B	1D8934AC6	7.625%	15-Jul-2018	126304AK0	1.000%
27	Dillard's, Inc.	BB	2H946DAB5	7.130%	1-Aug-2018	254067AH4	1.000%
28	DIRECTV Holdings LLC	BB		6.375%	15-Jun-2015	25459HAD7	1.000%
29	Dole Food Company, Inc.	HB		8.750%	15-Jul-2013	256605AD8	1.000%
30	Domtar Corporation	B	27CCAEAC6	7.125%	15-Aug-2015	257559AC8	1.000%
31	Dynegy Holdings Inc.	B	28E97RAC4	8.375%	1-May-2016	26816LAT9	1.000%
32	Eastman Kodak Company	B	29EBA7AC7	7.250%	15-Nov-2013	277461BD0	1.000%
33	EchoStar DBS Corporation	BB	29FFDMAE7	6.625%	1-Oct-2014	27876GAY4	1.000%
34	El Paso Corporation	BB	2AB69RAE2	6.875%	15-Jun-2014	28336LBM0	1.000%
35	Energy Future Holdings Corp.	BB	2BBE8EAB8	5.550%	15-Nov-2014	873168AL2	1.000%
36	FAIRFAX FINANCIAL HOLDINGS LIMITED	BB		7.750%	15-Jun-2017	303901AP7	1.000%
37	First Data Corporation	B		9.875%	24-Sep-2015	319963AN4	1.000%
38	FLEXTRONICS INTERNATIONAL LTD.	BB	36CCBMAC8	6.500%	15-May-2013	33938EAJ6	1.000%
39	Ford Motor Company	HB	3H98A7AB3	6.500%	1-Aug-2018	345370BX7	1.000%
40	FOREST OIL CORPORATION	B	37A69AAB2	7.750%	1-May-2014	346091AU5	1.000%
41	Freeport-McMoRan Copper & Gold Inc.	BB	38BD8EAC5	8.375%	1-Apr-2017	35671DAS4	1.000%
42	Freescale Semiconductor, Inc.	HB,B	38BEFTAC2	8.875%	15-Dec-2014	35687MAM9	1.000%
43	GENERAL MOTORS CORPORATION	HB,B	3A7486AD0	7.125%	15-Jul-2013	370442BS3	1.000%
44	GEORGIA-PACIFIC LLC	B	3AA64GAA9	7.750%	15-Nov-2029	373298BR8	1.000%
45	The Goodyear Tire & Rubber Company	B	3BA7A5AD6	9.000%	1-Jul-2015	382550AU5	1.000%
46	Harrah's Operating Company, Inc.	HB	4F498HAF1	5.625%	1-Jun-2015	413627AU4	1.000%
47	HCA Inc.		4E452AAC0	6.375%	15-Jan-2015	404119AP4	1.000%
48	The Hertz Corporation	B	46A844AC6	8.875%	1-Jan-2014	428040BZ1	1.000%
49	Host Hotels & Resorts, L.P.	BB	41517NAA0	7.125%	1-Nov-2013	44108EAS7	1.000%
50	Idearc Inc.	HB,B	4J67C9AB7	8.000%	15-Nov-2016	451663AC2	1.000%
51	IKON Office Solutions, Inc.	BB	4J6884AD7	7.750%	15-Sep-2015	451713AE1	1.000%
52	Intelsat, Ltd.	HB	49DA2EAB4	6.500%	1-Nov-2013	45820EAH5	1.000%
53	Iron Mountain Incorporated	B		7.750%	15-Jan-2015	462846AB2	1.000%
54	K. Hovnanian Enterprises, Inc.	HB,B	4166CFAA9	6.500%	15-Jan-2014	442488AQ5	1.000%
55	KB Home	BB	4CECCQAF5	6.250%	15-Jun-2015	48666KAM1	1.000%
56	L-3 Communications Corporation	BB	UZ523AAB1	5.875%	15-Jan-2015	502413AS6	1.000%
57	LEAR CORPORATION	B	5H39EBAC0	5.750%	1-Aug-2014	521865AJ4	1.000%
58	Level 3 Communications, Inc.	HB	5H99BWAB3	3.500%	15-Jun-2012	52729NBK5	1.000%
59	Levi Strauss & Co.	B	579A9XAD9	9.750%	15-Jan-2015	52736RAQ5	1.000%

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60	Liberty Media LLC	BB	5I378GAA2	5.700%	15-May-2013	530718AC9	1.000%
61	Massey Energy Company	B	5CD823AD1	6.875%	15-Dec-2013	576203AH6	1.000%
62	MEDIACOM LLC	HB,B	5DC8CNA1	9.500%	15-Jan-2013	58445MAJ1	1.000%
63	MGM MIRAGE	BB	5A7BE8AE9	5.875%	27-Feb-2014	552953AG6	1.000%
64	Mirant North America, LLC	B	664ADNAA8	7.375%	31-Dec-2013	60467XAA5	1.000%
65	The Mosaic Company	BB	67AD8JAA8	7.375%	1-Aug-2018	449669CD0	1.000%
66	Nalco Company	B	68BHDAAB7	7.750%	15-Nov-2011	629855AE7	1.000%
67	The Neiman Marcus Group, Inc.	B		9.000%	15-Oct-2015	640204AG8	1.000%
68	Nortel Networks Corporation	HB	6BBBEEAC5	6.875%	1-Sep-2023	665815AH9	1.000%
69	NOVA CHEMICALS CORPORATION	BB		3.125%	15-Nov-2013	66977WAH2	1.000%
70	NRG Energy, Inc.	B	68BCAEAB3	7.250%	1-Feb-2014	629377AT9	1.000%
71	Owens-Illinois, Inc.	B	6F97DEAC6	7.800%	15-May-2018	690768BF2	1.000%
72	PolyOne Corporation	B	7A48GYAB4	8.875%	1-May-2012	73179PAB2	1.000%
73	Pride International, Inc.	BB	7B5AC5AB3	7.375%	15-Jul-2014	74153QAF9	1.000%
74	Qwest Capital Funding, Inc.	B	7BD44AC5	7.750%	15-Feb-2031	74913EAJ9	1.000%
75	R.H. Donnelley Corporation	HB,B	7BDEA1AA9	8.875%	15-Jan-2016	74955WAG4	1.000%
76	RadioShack Corporation	BB	7C547BAA0	7.375%	15-May-2011	750438AB9	1.000%
77	Realogy Corporation	HB		10.500%	15-Apr-2014	75605EAT7	1.000%
78	Reliant Energy, Inc.	BB	7CEE7DAC0	6.750%	15-Dec-2014	75952BAM7	1.000%
79	Residential Capital, LLC	HB,B	7D725JAB3	6.500%	17-Apr-2013	76113BAR0	1.000%
80	Rite Aid Corporation	HB	7DDE C9AB4	7.700%	15-Feb-2027	767754AJ3	1.000%
81	ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AD8	6.875%	1-Dec-2013	780153AP7	1.000%
82	Sabre Holdings Corporation	HB	7FDE95AB1	6.350%	15-Mar-2016	785905AB6	1.000%
83	Saks Incorporated	B	7GCAE3AC5	2.000%	15-Mar-2024	79377WAK4	1.000%
84	Sanmina-SCI Corporation	B	8I0997AC3	8.125%	1-Mar-2016	800907AK3	1.000%
85	Six Flags, Inc.	HB	8B301QAD8	9.625%	1-Jun-2014	83001PAH2	1.000%
86	Smithfield Foods, Inc.	BB	8B546CAB8	7.750%	15-May-2013	832248AH1	1.000%
87	Smurfit-Stone Container Enterprises, Inc.	B	8B599AAC6	7.500%	1-Jun-2013	47508XAD7	1.000%
88	Standard Pacific Corp.	HB,B	U2D947AD2	7.000%	15-Aug-2015	85375CAT8	1.000%
89	STATION CASINOS, INC.	B		7.750%	15-Aug-2016	857689BA0	1.000%
90	SunGard Data Systems Inc.	B	8EDAAMAB2	9.125%	15-Aug-2013	867363AH6	1.000%
91	TENET HEALTHCARE CORPORATION			9.875%	1-Jul-2014	88033GBA7	1.000%
92	Tesoro Corporation	BB		6.500%	1-Jun-2017	881609AT8	1.000%
93	Toys "R" Us, Inc.	HB	8HB568AD0	7.375%	15-Oct-2018	892335AL4	1.000%
94	Tribune Company	HB	8HF64BAC1	5.250%	15-Aug-2015	896047AF4	1.000%
95	TRW Automotive Inc.	BB	8F98AQAC8	7.250%	15-Mar-2017	87264MAB5	1.000%
96	Unisys Corporation	B	999B35AC8	8.500%	15-Oct-2015	909214BK3	1.000%
97	United Rentals (North America), Inc.	B	9A2499AB6	6.500%	15-Feb-2012	911365AN4	1.000%
98	UNIVISION COMMUNICATIONS INC.	HB	9A5D96AB9	9.750%	15-Mar-2015	904201AA8	1.000%
99	Visteon Corporation	HB	9BABC3AB8	7.000%	10-Mar-2014	92839UAC1	1.000%
100	Windstream Corporation	BB	9GAB9XAA7	8.125%	1-Aug-2013	97381WAC8	1.000%

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