

	Reference Entity	Sector	CLIP	Reference Obligation			Weighting
				Coupon	Maturity	CUSIP	
1	ABITIBI-CONSOLIDATED INC.	B,HB	003CB6AD7	8.375%	01-Apr-15	003669AJ7	1.000%
2	ADVANCED MICRO DEVICES, INC.	B	007G93AB8	7.750%	01-Nov-12	007903AJ6	1.000%
3	The AES Corporation	B	0A143HAB4	7.750%	01-Mar-14	00130HBC8	1.000%
4	AK Steel Corporation	B	0A169AAB8	7.750%	15-Jun-12	001546AG5	1.000%
5	Allegheny Energy Supply Company, LLC	BB	018A99AC3	8.250%	15-Apr-12	017363AE2	1.000%
6	Allied Waste North America, Inc.	B	01AED5AC5	7.375%	15-Apr-14	01958XBH9	1.000%
7	ALLTEL Corporation	BB	0C204KAA1	7.000%	01-Jul-12	020039DB6	1.000%
8	American Axle & Manufacturing, Inc.	BB	UU2679AA7	5.250%	11-Feb-14	02406PAE0	1.000%
9	Amkor Technology, Inc.	B,HB	0D47B7AB1	7.750%	15-May-13	031652AQ3	1.000%
10	AMR Corporation	HB		9.100%	01-May-16	001765AB2	1.000%
11	ARAMARK Corporation	B		8.500%	01-Feb-15	038521AB6	1.000%
12	ArvinMeritor, Inc.	B	0E7688AB0	8.125%	15-Sep-15	043353AC5	1.000%
13	Avis Budget Car Rental, LLC	BB		7.750%	15-May-16	053773AF4	1.000%
14	Beazer Homes USA, Inc.	BB,HB	07CABWAA5	6.500%	15-Nov-13	07556QAJ4	1.000%
15	BOMBARDIER INC.	BB		6.300%	01-May-14	097751AH4	1.000%
16	CELESTICA INC.	B	1G611RAC9	7.625%	01-Jul-13	15101QAC2	1.000%
17	CHARTER COMMUNICATIONS HOLDINGS, LLC	HB		0.000%	15-Jan-12	16117PBH2	1.000%
18	Chesapeake Energy Corporation	BB	17B67DAD5	6.875%	15-Jan-16	165167BE6	1.000%
19	Citizens Communications Company	BB	18B98EAB8	6.250%	15-Jan-13	17453BAP6	1.000%
20	Clear Channel Communications, Inc.	BB	19C952AD0	5.750%	15-Jan-13	184502AP7	1.000%
21	CMS Energy Corporation	BB	137DHFAC0	6.875%	15-Dec-15	125896AZ3	1.000%
22	Community Health Systems, Inc.	B		8.875%	15-Jul-15	12543DAD2	1.000%
23	Cooper Tire & Rubber Company	B	237EB4AC8	7.625%	15-Mar-27	216831AB3	1.000%
24	CSC Holdings, Inc.	B	1D8934AC6	7.625%	15-Jul-18	126304AK0	1.000%
25	Dillard's, Inc.	BB	2H946DAB5	7.130%	01-Aug-18	254067AH4	1.000%
26	Dole Food Company, Inc.	HB		8.750%	15-Jul-13	256605AD8	1.000%
27	DOMTAR INC.	B	27CCB7AC0	7.125%	15-Aug-15	257561AW0	1.000%
28	Dynegy Holdings Inc.	B	28E97RAC4	8.375%	01-May-16	26816LAT9	1.000%
29	Eastman Kodak Company	B	29EBA7AC7	7.250%	15-Nov-13	277461BD0	1.000%
30	EchoStar DBS Corporation	BB	29FFDMAE7	6.625%	01-Oct-14	27876GAY4	1.000%
31	EI Paso Corporation	BB		6.875%	15-Jun-14	28336LBM0	1.000%
32	FAIRFAX FINANCIAL HOLDINGS LIMITED	BB		7.750%	15-Jun-17	303901AP7	1.000%
33	First Data Corporation	HB	34AIF9AB9	4.700%	01-Aug-13	319963AH7	1.000%
34	FLEXTRONICS INTERNATIONAL LTD.	BB	36CCBMAC8	6.500%	15-May-13	33938EAJ6	1.000%
35	Ford Motor Company	HB	3H98A7AB3	6.500%	01-Aug-18	345370BX7	1.000%
36	FOREST OIL CORPORATION	B	37A69AAB2	7.750%	01-May-14	346091AU5	1.000%
37	Freeport-McMoRan Copper & Gold Inc.	BB		8.375%	01-Apr-17	35671DAS4	1.000%
38	Freescale Semiconductor, Inc.	B,HB		8.875%	15-Dec-14	35687MAM9	1.000%
39	GENERAL MOTORS CORPORATION	B,HB	3A7486AD0	7.125%	15-Jul-13	370442BS3	1.000%
40	Georgia-Pacific LLC*	B	3AA64GAA9	7.750%	15-Nov-29	373298BR8	1.000%
41	The Goodyear Tire & Rubber Company	B	3BA7A5AD6	9.000%	01-Jul-15	382550AU5	1.000%
42	Harrah's Operating Company, Inc.	BB	4F498HAF1	5.625%	01-Jun-15	413627AU4	1.000%
43	HCA Inc.	B		6.375%	15-Jan-15	404119AP4	1.000%
44	The Hertz Corporation	B	46A844AC6	8.875%	01-Jan-14	428040BZ1	1.000%
45	Host Hotels & Resorts, L.P.	BB	41517NAA0	7.125%	01-Nov-13	44108EAS7	1.000%
46	Idearc Inc.	B		8.000%	15-Nov-16	451663AC2	1.000%
47	IKON Office Solutions, Inc.	BB	4J6884AD7	7.750%	15-Sep-15	451713AE1	1.000%
48	Intelsat, Ltd.	HB	49DA2EAB4	6.500%	01-Nov-13	45820EAH5	1.000%
49	Iron Mountain Incorporated	B		7.750%	15-Jan-15	462846AB2	1.000%
50	K. Hovnanian Enterprises, Inc.	BB,HB	4I66CGAA7	6.500%	15-Jan-14	442488AQ5	1.000%
51	KB Home	BB		6.250%	15-Jun-15	48666KAM1	1.000%
52	L-3 Communications Corporation	BB	UZ523AAB1	5.875%	15-Jan-15	502413AS6	1.000%
53	LEAR CORPORATION	B,HB	5H39EBAC0	5.750%	01-Aug-14	521865AJ4	1.000%
54	Level 3 Communications, Inc.	HB	5H99BWA3	3.500%	15-Jun-12	52729NBK5	1.000%
55	Levi Strauss & Co.	B	579A9XAB3	12.250%	15-Dec-12	52736RAN2	1.000%
56	Liberty Media LLC	BB	5I378GAA2	5.700%	15-May-13	530718AC9	1.000%
57	Lyondell Chemical Company	BB	UZA6ACAC2	10.500%	01-Jun-13	552078AV9	1.000%
58	Massey Energy Company	B,HB	5CD823AD1	6.875%	15-Dec-13	576203AH6	1.000%
59	MEDIACOM LLC	B,HB	UZDA8DAA5	9.500%	15-Jan-13	58445MAJ1	1.000%

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60	MGM MIRAGE	BB	5A7BE8AE9	5.875%	27-Feb-14	552953AG6	1.000%
61	Mirant North America, LLC	B	664ADNA8	7.375%	31-Dec-13	60467XAA5	1.000%
62	The Mosaic Company	B	67AD9FAA5	7.375%	01-Aug-18	449669CD0	1.000%
63	Nalco Company	B	68BHDAAB7	7.750%	15-Nov-11	629855AE7	1.000%
64	The Neiman Marcus Group, Inc.	B	6A4224AB9	7.125%	01-Jun-28	640204AB9	1.000%
65	Nortel Networks Corporation	B	6B8BBEAB7	4.250%	01-Sep-08	656568AB8	1.000%
66	NOVA CHEMICALS CORPORATION	BB			15-Nov-13	66977WAH2	1.000%
67	NRG Energy, Inc.	B	68BCAEB3	7.250%	01-Feb-14	629377AT9	1.000%
68	Owens-Illinois, Inc.	B	6F97DEAC6	7.800%	15-May-18	690768BF2	1.000%
69	PolyOne Corporation	B	7A48GYAB4	8.875%	01-May-12	73179PAB2	1.000%
70	Pride International, Inc.	BB	7B5AC5AB3	7.375%	15-Jul-14	74153QAF9	1.000%
71	Quebecor World Inc.	B,HB	7BCA23AA3	6.125%	15-Nov-13	7481F1AD8	1.000%
72	Qwest Capital Funding, Inc.	B	7BDA4AC5	7.750%	15-Feb-31	74913EAJ9	1.000%
73	R.H. Donnelley Corporation	B	7BDEA1AA9	8.875%	15-Jan-16	74955WAG4	1.000%
74	RadioShack Corporation	BB	7C547BAA0	7.375%	15-May-11	750438AB9	1.000%
75	Realogy Corporation	HB		10.500%	15-Apr-14	75605EAK6	1.000%
76	Reliant Energy, Inc.	B	7CEE7DAC0	6.750%	15-Dec-14	75952BAM7	1.000%
77	Residential Capital, LLC	BB,HB	7D725JAB3	6.500%	17-Apr-13	76113BAR0	1.000%
78	Rite Aid Corporation	HB	7DDEC9AB4	7.700%	15-Feb-27	76775AJ3	1.000%
79	ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AD8	6.875%	01-Dec-13	780153AP7	1.000%
80	Sabre Holdings Corporation	B	7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%
81	Saks Incorporated	B	7GCAE3AC5	2.000%	15-Mar-24	79377WAK4	1.000%
82	Sanmina-SCI Corporation	B,HB	8I0997AC3	8.125%	01-Mar-16	800907AK3	1.000%
83	Six Flags, Inc.	HB	8B301QAD8	9.625%	01-Jun-14	83001PAH2	1.000%
84	Smithfield Foods, Inc.	BB	8B546CAB8	7.750%	15-May-13	832248AH1	1.000%
85	Smurfit-Stone Container Enterprises, Inc.	B	8B599AAC6	7.500%	01-Jun-13	47508XAD7	1.000%
86	Standard Pacific Corp.	BB,HB	U2D947AD2	7.000%	15-Aug-15	85375CAT8	1.000%
87	SunGard Data Systems Inc.	B	8EDAAMAB2	9.125%	15-Aug-13	867363AH6	1.000%
88	TEMBEC INDUSTRIES INC.	HB	CKGB9CAB2	7.750%	15-Mar-12	87971KAE7	1.000%
89	TENET HEALTHCARE CORPORATION	HB	8G836JAD7	7.375%	01-Feb-13	88033GAY6	1.000%
90	Tesoro Corporation	BB		6.250%	01-Nov-12	881609AQ4	1.000%
91	Toys "R" Us, Inc.	HB	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%
92	Tribune Company	B,HB	8HF64BAC1	5.250%	15-Aug-15	896047AF4	1.000%
93	TRW Automotive Inc.	BB		7.250%	15-Mar-17	87264MAB5	1.000%
94	TXU Corp.	BB	8FA47EAC6	5.550%	15-Nov-14	873168AL2	1.000%
95	Unisys Corporation	B	999B35AC8	8.500%	15-Oct-15	909214BK3	1.000%
96	United Rentals (North America), Inc.	B,HB	U3A24CAC9	6.500%	15-Feb-12	911365AN4	1.000%
97	UNIVISION COMMUNICATIONS INC.	HB	9A5D96AB9	9.750%	15-Mar-15	904201AA8	1.000%
98	Visteon Corporation	HB	9BABC3AB8	7.000%	10-Mar-14	92839UAC1	1.000%
99	The Williams Companies, Inc.	BB	9FFD9CAB4	7.500%	15-Jan-31	969457BB5	1.000%
100	Windstream Corporation	BB	9GAB9XAA7	8.125%	01-Aug-13	97381WAC8	1.000%

* Previously incorporated in Georgia and known as Georgia-Pacific Corporation. The Reference Entity converted to a Delaware corporation effective 29-Dec-2006 and changed its name to GEORGIA-PACIFIC LLC effective 31-Dec-2006.

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