

Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP	Weighting	Monoline
1 ACE LIMITED	Financials	0A4848AC9	ACE-INAHldgs 8.875 15Aug29	00440EAC1	0.800%	
2 Aetna Inc.	Financials	0A8985AC5	AET 6.625 15Jun36 BondCall	00817YAF5	0.800%	
3 Alcoa Inc.	Industrials		AA 5.72 23Feb19	013817AP6	0.800%	
4 The Allstate Corporation	Financials	0C2002AC1	ALL 6.75 15May18	020002AH4	0.800%	
5 Altria Group, Inc.	Consumer	0C4291AC8	MO 7 04Nov13	02209SAA1	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		AZO 5.5 14Nov15	053332AF9	0.800%	
15 Baxter International Inc.	Consumer	0H8994AA6	BAX 6.625 15Feb28	071813AM1	0.800%	
16 The Black & Decker Corporation	Consumer		BDK 5.75 15Nov16 BondCall	091797AN0	0.800%	
17 Boeing Capital Corporation	Industrials	09G715AD8	BA-CapCorp 5.8 15Jan13	097014AH7	0.800%	
18 Bristol-Myers Squibb Company	Consumer	1C1134AC2	BMV 6.8 15Nov26	110122AB4	0.800%	
19 BRUNSWICK CORPORATION	Consumer	1C8747AB6	BC 7.125 01Aug27	117043AG4	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	Financials	1F444NAC3	COF-Bank 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	CBSCOR 4.625 15May18	925524AU4	0.800%	
27 CenturyTel, Inc.	TMT	16BD70AC2	CTL 6 01Apr17 BondCall	156700AL0	0.800%	
28 The Chubb Corporation	Financials	18355AA7	CB 6.6 15Aug18	171232AD3	0.800%	
29 CIGNA Corporation	Financials	137A59AA7	CI 7.875 15May27	125509AZ2	0.800%	
30 CIT Group Inc.	Financials		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	27CBAFAD3	D 5.15 15Jul15	25746UAW9	0.800%	
43 The Dow Chemical Company	Industrials	2I6597AB3	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	2I9887AB5	DD 4.875 30Apr14	263534BN8	0.800%	
46 Eastman Chemical Company	Industrials	29EB75AB7	EMN 7 6 01Feb27	277432AD2	0.800%	
47 Embark Corporation	TMT	2B97FMAA3	EMBRO 7.082 01Jun16 BondCall	29078EAB1	0.800%	
48 Federal Home Loan Mortgage Corporation	Financials	343A80AE5	FHLMC 4.5 15Jan14	3134A4UM4	0.800%	
49 Federal National Mortgage Association	Financials	3E48EVAF9	FNMA 5.5 09Jun33 BondCall	31359MRX3	0.800%	
50 FirstEnergy Corp.	Energy	36AGC5AB9	FE 7.375 15Nov31	337932AC1	0.800%	
51 Fortune Brands, Inc.	Consumer	37DF94AB3	FO 5.375 15Jan16 BondCall	349631AL5	0.800%	
52 Gannett Co., Inc.	TMT		Gannett Co Inc DE [GCI] Fm 15Jul37 cv	364725AG6	0.800%	
53 General Electric Capital Corporation	Financials		GE-CapCorp 5.625 15Sep17	36962G3H5	0.800%	
54 General Mills, Inc.	Consumer	3A7367AD2	GIS 5.7 15Feb17 BondCall	370334BB9	0.800%	
55 Goodrich Corporation	Industrials		GR (3) 6.29 01Jul16 BondCall	382388AS5	0.800%	
56 HALLIBURTON COMPANY	Energy	4E6837AC8	HAL 5.5 15Oct10	406216AR2	0.800%	
57 The Hartford Financial Services Group, Inc.	Financials	457B66AB0	HIG 4.75 01Mar14	416515AM6	0.800%	
58 Hewlett-Packard Company	TMT	46AA59AC9	HPQ 5.4 01Mar17 BondCall	428236AM5	0.800%	
59 The Home Depot, Inc.	Consumer	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.800%	
60 Honeywell International Inc.	Industrials	47BD67AD1	HON 5.7 15Mar36 BondCall	438516AR7	0.800%	
61 Ingersoll-Rand Company	Industrials	49BEECAA1	IR-NJ 9 15Aug21	456866AG7	0.800%	
62 International Business Machines Corporation	TMT		IBM 5.7 14Sep17	459200GJ4	0.800%	
63 International Lease Finance Corporation	Financials	49EGB9AB1	AIG-IntLseFinanci 4.15 20Jan15 BondPut	45974VZU5	0.800%	
64 International Paper Company	Industrials		IP 5.3 01Apr15 (4)	460146BU6	0.800%	
65 iStar Financial Inc.	Financials		SFI (2) 5.95 15Oct13 BondCall	45031UAZ4	0.800%	
66 J. C. Penney Company, Inc.	Consumer	UB78A0AC1	JCP-Corp 6.375 15Oct36	708130AC3	0.800%	
67 Kohl's Corporation	Consumer		KSS 6.25 15Dec17	500255AP9	0.800%	
68 Kraft Foods Inc.	Consumer	5F07CSAB8	KFT 5.25 01Oct13	50075NAL8	0.800%	



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69 THE KROGER CO.	Consumer		KR 6.15 15Jan20	501044CH2	0.800%	
70 Limited Brands, Inc.	Consumer		LTD 6.9 15Jul17	532716AM9	0.800%	
71 Liz Claiborne, Inc.	Consumer	58CC52AB5	LIZ 5.08Jul13	U5391PAA5	0.800%	
72 Lockheed Martin Corporation	Industrials	58CHB3AB5	LMT 7.65 01May16	539830AE9	0.800%	
73 Loews Corporation	Financials	5J4466AD4	LTR 5.25 15Mar16	540424AN8	0.800%	
74 M.D.C. Holdings, Inc.	Industrials	5A78DDAA4	MDC 5.5 15May13	552676AN8	0.800%	
75 Macy's, Inc.	Consumer	5AB77VAE0	M (3) 7.45 15Jul17	55616XAA5	0.800%	
76 Marriott International, Inc.	Consumer		MAR 5.81 10Nov15 BondCall	571900AZ2	0.800%	
77 MARSH & McLENNAN COMPANIES, INC.	Financials	5C88BCAB1	MMC 5.375 15Jul14	571748AM4	0.800%	
78 Masco Corporation	Industrials		MAS 6.125 03Oct16	574599BD7	0.800%	
79 MBIA Insurance Corporation	Financials				0.800%	
80 McDonald's Corporation	Consumer	5D8148AC9	MCD 4.125 01Jun13	58013MDU5	0.800%	Monoline Provisions Apply
81 McKesson Corporation	Consumer	UZDD52AA6	MCK 7.65 01Mar27	581557AM7	0.800%	
82 MeadWestvaco Corporation	Industrials	5DB667AC4	MWV 6.85 01Apr12	58334AA5	0.800%	
83 MetLife, Inc.	Financials	5EA6BXAB2	MET 5 15Jun15 BondCall	59156RAN8	0.800%	
84 Motorola, Inc.	TMT	6I207DAC1	MOT 6.5 01Sep25 Struc	620076AK5	0.800%	
85 National Rural Utilities Cooperative Finance Corporation	Energy	69AB75AC5	NRUC 8 01Mar32	637432CT0	0.800%	
86 THE NEW YORK TIMES COMPANY	TMT	6B5122AB2	NYT 5 15Mar15	650111AE7	0.800%	
87 Newell Rubbermaid Inc.	Consumer	6B634BA7	NWL 6.35 15Jul28 Struc	65119QBE2	0.800%	
88 News America Incorporated	TMT	6B76CAA2	NWS-Amlinc 7.25 18May18	652482AM2	0.800%	
89 Nordstrom, Inc.	Consumer	6BABCAB5	JWN 6.95 15Mar28	655664AH3	0.800%	
90 NORFOLK SOUTHERN CORPORATION	Industrials	6BADCCAB6	NSC 7.7 15May17	655844AE8	0.800%	
91 Northrop Grumman Corporation	Industrials	6CCE87AC5	NOC-SysCorp 7.75 15Feb31	668807AW2	0.800%	
92 Omnicom Group Inc.	TMT	6E9AAAC3	OMC 5.9 15Apr16 BondCall	681919AS5	0.800%	
93 Progress Energy, Inc.	Energy	7B7589AB9	PGN 5.625 15Jan16 BondCall	743263AL9	0.800%	
94 Quest Diagnostics Incorporated	Consumer	7BCB7PAB5	DXG 6.95 01Jul37	74834LAN0	0.800%	
95 R.R. Donnelley & Sons Company	TMT	27CFEDA1	DNY 4.95 01Apr14 (2)	257867AM3	0.800%	
96 Radian Group Inc.	Financials	7C5259AB9	RDN 5.375 15Jun15 BondCall	750236AJ0	0.800%	
97 Raytheon Company	Industrials	7CA622AD8	RTN 7.2 15Aug27	755111AF8	0.800%	
98 Rio Tinto Alcan, Inc.	Industrials		RIOALC 5 01Jun15 BondCall	013716AV7	0.800%	
99 Rohm and Haas Company	Industrials	7EC8A8AB0	ROH 7.85 15Jul29	775371AU1	0.800%	
100 Safeway Inc.	Consumer		SWY 7.25 01Feb31	786514BA6	0.800%	
101 Sara Lee Corporation	Consumer	8I3422AC9	SLE 6.125 01Nov32	803111AM5	0.800%	
102 Sempra Energy	Energy	897ED6AB4	SRE 6 01Feb13	816851AF6	0.800%	
103 The Sherwin-Williams Company	Industrials	8A677CAA3	SHW 7.375 01Feb27	824348AL0	0.800%	
104 Simon Property Group, L.P.	Financials	8AAG87AD2	SPG-LP 5.25 01Dec16 BondCall	828807BW6	0.800%	
105 Southwest Airlines Co.	Consumer	8C8BB5AB6	LUV 5.25 01Oct14	844741AW8	0.800%	
106 SPRINT NEXTEL CORPORATION	TMT	8D728NAC8	S 6 01Dec16 BondCall	852061AD2	0.800%	
107 Starwood Hotels & Resorts Worldwide, Inc.	Consumer	8DAE9AAB7	HOT 7.875 01May12 (2)	85590AAD6	0.800%	
108 Target Corporation	Consumer	8FD73GAE1	TGT 4 15Jun13	87612EAM8	0.800%	
109 TEXTRON FINANCIAL CORPORATION	Industrials	8GB4AIAD8	TXT-FinancialsCorp 5.125 15Aug14	88319Q56	0.800%	
110 Time Warner Inc.	TMT	8GFA48AC1	TW 5.875 15Nov16 BondCall	887317AC9	0.800%	
111 Toll Brothers, Inc.	Industrials		TOL-FinancialsCorp 5.15 15May15	88947EAG5	0.800%	
112 Transocean Inc.	Energy	8HCBB3AB5	RIG 7.375 15Apr18 Struc	893830AK5	0.800%	
113 Union Pacific Corporation	Industrials	997F99AD5	UNP 6.625 01Feb29	907818CF3	0.800%	
114 Universal Health Services, Inc.	Consumer	9A4C93AB9	UHS 7.125 30Jun16 BondCall	913903AN0	0.800%	
115 Valero Energy Corporation	Energy	9AAA4IAB8	VLOC 8.75 15Jun30	91913YAB6	0.800%	
116 Verizon Communications Inc.	TMT	9B579LAA9	VRZN 4.9 15Sep15 BondCall	92344GAW6	0.800%	
117 Viacom Inc.	TMT		VIAINC 6.875 30Apr36	925524AX8	0.800%	
118 Wal-Mart Stores, Inc.	Consumer	9C4256AC2	WMT 5.875 05Apr27	931142CH4	0.800%	
119 The Walt Disney Company	TMT	279AEFAC7	DIS 5.625 15Sep16 BondCall	25468PCE4	0.800%	
120 Washington Mutual, Inc.	Financials	9CC54AD4	WM 5.25 15Sep17	939322AV5	0.800%	
121 Wells Fargo & Company	Financials	9DDGBAAE9	WFC Fm 28Oct15	949746NA5	0.800%	
122 Weyerhaeuser Company	Industrials	9F837CAB6	WY 7.125 15Jul23	962166AS3	0.800%	
123 Whirlpool Corporation	Consumer	9F9652AB2	WHR 7.75 15Jul16	963320AH9	0.800%	
124 Wyeth	Consumer		WYE 5.95 01Apr37 BondCall	983024AN0	0.800%	
125 XL CAPITAL LTD	Financials	9HBA9RAB7	XL 5.25 15Sep14	98372PAF5	0.800%	

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