

Reference Entity	CLIP	Reference Obligation	CUSIP	Weighting
1 Avnet, Inc.	058B87AC7	AVT 6 01Sep15	053807AM5	2.858%
2 Amerada Hess Corporation	0C58A6AA5	AHC 6.65 15Aug11	023551AH7	2.858%
3 American Axle & Manufacturing, Inc.	UU2679AA7	AXL-Inc 5.25 11Feb14	02406PAE0	2.858%
4 ArvinMeritor, Inc.	0E7688AA2	ARM 8.75 01Mar12	043353AA9	2.858%
5 Beazer Homes USA, Inc.	07CABWAA5	BZH 6.5 15Nov13	07556QAJ4	2.858%
6 BOMBARDIER INC.	09GEC6AB3	BOMB 6.75 01May12	C10602AG2	2.857%
7 Citizens Communications Company	18B98EAA0	CZN 9.25 15May11	17453BAB7	2.857%
8 Computer Associates International, Inc.	224DA3AB0	CA 5.625 01Dec14	204912AU3	2.857%
9 Cooper Tire & Rubber Company	237EB4AB0	COOPER 8 15Dec19	216831AE7	2.857%
10 D.R. Horton, Inc.	2F664BAB3	DHI 5.375 15Jun12	23331AAX7	2.857%
11 Delhaize America, Inc.	26ACEGAB3	DELBB-America 8.125 15Apr11	246688AE5	2.857%
12 EchoStar DBS Corporation	29FFDMAE7	DISH-ESDBS 6.625 1Oct14	27876GAY4	2.857%
13 ELECTRONIC DATA SYSTEMS CORPORATION	2ADBC7AC3	EDS 6 01Aug13	285661AD6	2.857%
14 FLEXTRONICS INTERNATIONAL LTD.	36CCBMAB0	FLEX 6.5 15May13	33938EAA0	2.857%
15 FORD MOTOR CREDIT COMPANY	3H98CGAC9	F-MotorCred 7 01Oct13	345397TZ6	2.857%
16 General Motors Acceptance Corporation	3A7467AC2	GMAC 6.875 28Aug12	370425SE1	2.857%
17 HCA Inc.	4E452AAA4	HCA 6.95 01May12	404119AE9	2.857%
18 Hilton Hotels Corporation	475ACCAB0	HLT 7.625 01Dec12	432848AX7	2.857%
19 Hovnanian Enterprises, Inc.	4I66CFAA9	HOV-K 6.5 15Jan14	442488AQ5	2.857%
20 KB Home	4CECCQAC2	KBH 5.75 01Feb14	48666KAA2	2.857%
21 KERR-McGEE CORPORATION	4DB5BEAA0	KMG 6.875 15Sep11	492386AS6	2.857%
22 LEAR CORPORATION	5H39EBACC	LEA 5.75 01Aug14	521865AJ4	2.857%
23 Liberty Media Corporation	5I3786AB2	L 5.7 15May13	530718AC9	2.857%
24 MGM MIRAGE	5A7BE8AE9	MGG 5.875 27Feb14	552953AG6	2.857%
25 NOVA CHEMICALS CORPORATION	6CFGE3AB1	NCX 6.5 15Jan12	66977WAF6	2.857%
26 Pioneer Natural Resources Company	795AFFAA5	PXD 5.875 15Jul16	723787AE7	2.857%
27 Quebecor World Inc.	7BCA23AA3	QBRCN-PrintCap 6.125 15Nov13	7481F1AD8	2.857%
28 Qwest Corporation		QUS-Corp 7.2 10Nov26	912920AL9	2.857%
29 ROYAL CARIBBEAN CRUISES LTD.		RCL 6.875 01Dec13	780153AP7	2.857%
30 Sears Roebuck Acceptance Corp.	8J3644AB8	SHC-Acceptance 7 01Jun32	812404BK6	2.857%
31 Starwood Hotels & Resorts Worldwide, Inc.	8DAE9AAB7	HOT 7.875 01May12	85590AAD6	2.857%
32 Sun Microsystems, Inc.	8ECE91AA5	SUNW 7.65 15Aug09	866810AF1	2.857%
33 TXU Corp.	8FA47EAC6	TXU 5.55 15Nov14	873168AL2	2.857%
34 Unisys Corporation	999B35AC6	UIS 8 15Oct12	909214BJ6	2.857%
35 UnumProvident Corporation	9A67B7AB6	UNM 7.375 15Jun32	91529YAD8	2.857%

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