

	Reference Entity	Sector	CLIP	Reference Obligation			Weighting
				Coupon	Maturity	CUSIP	
1	The AES Corporation	B	0A143HAA6	9.500%	1-Jun-2009	00130HAQ8	2.273%
2	AK Steel Corporation	B,HB	0A169AAA0	7.875%	15-Feb-2009	001546AE0	2.273%
3	Allegheny Energy Supply Company, LLC	B,HB	018A99AC3	8.250%	15-Apr-2012	017363AE2	2.273%
4	Allied Waste North America, Inc.	B	01AED5AB7	7.375%	15-Apr-2014	01958XBG1	2.273%
5	Amkor Technology, Inc.	B,HB	0D47B7AA3	9.250%	15-Feb-2008	031652AM2	2.273%
6	CMS Energy Corporation	B	137DHFAA4	7.500%	15-Jan-2009	125896AH3	2.273%
7	<b>Collins &amp; Aikman Products Co.</b>	<b>B,HB</b>	<b>1ADC55AA1</b>	<b>10.750%</b>	<b>31-Dec-2011</b>	<b>194832AD3</b>	<b>0.000%</b>
8	Crown Castle International Corp.	B	24AA49AA1	9.375%	1-Aug-2011	228227AS3	2.273%
9	CROWN EUROPEAN HOLDINGS	B	FH5CHZAA8	9.500%	1-Mar-2011	228344AC1	2.273%
10	CSC Holdings, Inc.	B	1D8934AB8	7.625%	1-Apr-2011	126304AP9	2.273%
11	Dillard's, Inc.	B	2H946DAA7	6.625%	15-Nov-2008	254067AM3	2.273%
12	Dole Food Company, Inc.	B	27BC65AB3	8.625%	1-May-2009	256605AJ5	2.273%
13	Dura Operating Corp.	B,HB	28C95SAA0	9.000%	1-May-2009	26632QAH6	2.273%
14	FeiCor Lodging Limited Partnership	B	UX4674AA0	9.500%	15-Sep-2008	31430QAG2	2.273%
15	The Goodyear Tire & Rubber Company	B,HB	3BA7A5AC8	6.375%	15-Mar-2008	382550AE1	2.273%
16	Houghton Mifflin Company	B,HB	4I56B6AA1	8.250%	1-Feb-2011	441560AK5	2.273%
17	IMC Global Inc.	B	48DFCFAB1	7.375%	1-Aug-2018	449669CD0	2.273%
18	Iron Mountain Incorporated	B	4A8ACAAB4	7.750%	15-Jan-2015	462846AB2	2.273%
19	Lyondell Chemical Company	B,HB	UZA6ACAB4	9.500%	15-Dec-2008	552078AQ0	2.273%
20	MCI, Inc.	B,HB	5A78FAAA8	6.688%	1-May-2009	552691AC1	2.273%
21	MEDIACOM LLC	B,HB	UZDA8DAA5	9.500%	15-Jan-2013	58445MAJ1	2.273%
22	MeriStar Hospitality Corporation	B,HB	5DHHC2AA2	9.125%	15-Jan-2011	58984SAA4	2.273%
23	MILLENNIUM AMERICA INC.	B	6G039TAA8	9.250%	15-Jun-2008	60036NAD3	2.273%
24	Nalco Company	B	68BHDAAA9	7.750%	15-Nov-2011	629855AD9	2.273%
25	Nextel Communications, Inc.	B	6B865XAC5	9.375%	15-Nov-2009	65332VAV5	2.273%
26	Nortel Networks Corporation	B	6BBBBEAB7	4.250%	1-Sep-2008	656568AB8	2.273%
27	Parker Drilling Company	B,HB	7H1189AB1	10.125%	15-Nov-2009	701081AK7	2.273%
28	PolyOne Corporation	B,HB	7A48GYAA6	10.625%	15-May-2010	73179PAD8	2.273%
29	PRIMEDIA Inc.	B,HB	7B56CRAA6	8.875%	15-May-2011	74157KAF8	2.273%
30	Reliant Energy, Inc.	B	7CEE7DAA4	9.250%	15-Jul-2010	75952BAF2	2.273%
31	Sinclair Broadcast Group, Inc.	B	8ABB48AA0	8.000%	15-Mar-2012	829226AM1	2.273%
32	Six Flags, Inc.	B,HB	8B301QAC0	8.875%	1-Feb-2010	83001PAD1	2.273%
33	SERVICE CORPORATION INTERNATIONAL	B	898CBBAA0	7.700%	15-Apr-2009	817565AP9	2.272%
34	Smurfit-Stone Container Enterprises, Inc.	B	8B599AAA0	9.750%	1-Feb-2011	861589AX7	2.272%
35	Solotron Corporation	B	8B759AAC2	9.625%	15-Feb-2009	834182AN7	2.272%
36	TENET HEALTHCARE CORPORATION	B,HB	8G836JAC9	6.375%	1-Dec-2011	88033GAT7	2.272%
37	Tesoro Corporation	B	8G976FAB9	9.625%	1-Apr-2012	881609AL5	2.272%
38	Triad Hospitals, Inc.	B	U2HEB9AB9	7.000%	15-Nov-2013	89579KAE9	2.272%
39	Triton PCS, Inc.	B,HB	8HFDEFAB8	8.750%	15-Nov-2011	896778AH0	2.272%
40	TRW Automotive Inc.	B	8F98AQAB0	9.375%	15-Feb-2013	87264QAM2	2.272%
41	United Rentals (North America), Inc.	B	U3A24CAC9	6.500%	15-Feb-2012	911365AN4	2.272%
42	UNITED STATES STEEL CORPORATION	B	9A389SAC2	10.750%	1-Aug-2008	91263PAB1	2.272%
43	The Williams Companies, Inc.	B	9FFD9CAA6	7.125%	1-Sep-2011	969457BF6	2.272%
44	Xerox Corporation	B	9HC533AC4	9.750%	15-Jan-2009	984121BE2	2.272%

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