

	Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP	Weighting	Monoline
1	AMERICAN ELECTRIC POWER COMPANY, INC.	Energy	027A8AAB2	AEP 5.375% 03/15/10	025537AD3	6.667%	
2	Anadarko Petroleum Corporation	Energy	0A3576AA1	APC 6.125% 03/15/12	032511AT4	6.667%	
3	CONOCOPHILLIPS	Energy	228A7HAA7	COP 4.75% 10/15/12	20825CAE4	6.667%	
4	Constellation Energy Group, Inc.	Energy	2D13A8AB0	CEG 7% 4/1/12	210371AH3	6.667%	
5	Devon Energy Corporation	Energy	2H68GVAC6	DVN 7.95% 04/15/32	251799AA0	6.667%	
6	Dominion Resources, Inc.	Energy	27CBAFAB7	D 6.25% 06/30/12	25746UAJ8	6.667%	
7	Duke Energy Corporation	Energy	28A7CIAB8	DUK 6.25% 1/15/12	264399DW3	6.667%	
8	FirstEnergy Corp.	Energy	36AGC5AA1	FE 6.45% 11/15/11	337932AB3	6.667%	
9	HALLIBURTON COMPANY	Energy	4E6837AC8	HAL 5.5% 10/15/10	406216AR2	6.667%	
10	KERR-McGEE CORPORATION	Energy	4DB5BEAA0	KMG 6.875% 9/15/11	492386AS6	6.667%	
11	National Rural Utilities Cooperative Finance Corporation	Energy	69AB75AA9	NRUC 7.25% 03/01/12	637432CU7	6.666%	
12	Progress Energy, Inc.	Energy	7B7589AA1	PGN 7.1% 3/1/11	743263AD7	6.666%	
13	Sempra Energy	Energy	897ED6AB4	SRE 6% 02/01/13	816851AF6	6.666%	
14	Transocean Inc.	Energy	8HCBB3AA7	RIG 6.625% 04/15/11	893830AE9	6.666%	
15	Valero Energy Corporation	Energy	9AAA41AA7	VLO 6.875% 04/15/12	91913YAD2	6.666%	

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