

Reference Entity	Sector	CLIP	Reference Obligation			Weighting	Monoline
			Coupon	Maturity	CUSIP / ISIN		
1 ADVANCED MICRO DEVICES, INC.	B	007G93AD4	7.750%	01-Aug-20	US007903AU15	1.000%	
2 AK Steel Corporation	B	0A169AAC6	7.625%	15-May-20	001546AL4	1.000%	
3 Alcatel-Lucent USA Inc.	B	014ALTA3	6.500%	15-Jan-28	549463AC1	1.000%	
4 Ally Financial Inc.	B	0C205PAF8	7.500%	15-Sep-20	02005NAJ9	1.000%	
5 American Axle & Manufacturing, Inc.	B	UU2679AC3	7.875%	01-Mar-17	US02406PAF71	1.000%	
6 Amkor Technology, Inc.	BB	0D47B7AE5	7.375%	01-May-18	031652BC3	1.000%	
7 ARAMARK Corporation	B	03BD7HAC3	8.500%	01-Feb-15	038521AD2	1.000%	
8 Avis Budget Group, Inc.	B	058AEBAD1	8.250%	15-Jan-19	053773AN7	1.000%	
9 Bausch & Lomb Incorporated	B	0H8877AB1	9.875%	01-Nov-15	071707AP8	1.000%	
10 Belo Corp.	BB	0I85ALAB0	7.750%	01-Jun-27	080555AE5	1.000%	
11 BOMBARDIER INC.	BB	09GEC6AD9	7.450%	01-May-34	C10602AJ6	1.000%	
12 Boyd Gaming Corporation	B	1B3634AB3	7.125%	01-Feb-16	09689RAA7	1.000%	
13 BRUNSWICK CORPORATION	BB	1C8747AB6	7.125%	01-Aug-27	117043AG4	1.000%	
14 Caesars Entertainment Operating Company, Inc.	B	139DENAA8	5.625%	01-Jun-15	413627AU4	1.000%	
15 Calpine Corporation	B	1E447BAC9	7.250%	15-Oct-17	131347BP0	1.000%	
16 CCO Holdings, LLC	B	15DHMAA1	7.250%	30-Oct-17	1248EPAQ6	1.000%	
17 CenturyLink, Inc.	BB	16BCFOAA7	6.000%	01-Apr-17	156700AL0	1.000%	
18 Chesapeake Energy Corporation	BB	17B67DAG8	6.625%	15-Aug-20	165167CF2	1.000%	
19 CIT Group Inc.	BB	137AD9AJ9	5.250%	15-Mar-18	125581GL6	1.000%	
20 Clear Channel Communications, Inc.	B	19C952AC2	6.875%	15-Jun-18	184502AD4	1.000%	
21 Community Health Systems, Inc.	B	2C39CCAC4	8.000%	15-Nov-19	12543DAL4	1.000%	
22 Cooper Tire & Rubber Company	BB	237EB4AC8	7.625%	15-Mar-27	216831AB3	1.000%	
23 CSC Holdings, LLC	BB	24BD6EAA1	7.625%	15-Jul-18	126304AK0	1.000%	
24 Dean Foods Company	B	2G6597AA9	7.000%	01-Jun-16	242370AA2	1.000%	
25 Deluxe Corporation	BB	UW6BFHAB9	7.000%	15-Mar-19	248019AP6	1.000%	
26 Dillard's, Inc.	BB	2H946DAB5	7.130%	01-Aug-18	254067AH4	1.000%	
27 DISH DBS Corporation	BB	279AFUAB5	6.750%	01-Jun-21	25470XAE5	1.000%	
28 Fifth & Pacific Companies, Inc.	B	347CA9AA3	10.500%	15-Apr-19	USU5391PAB32	1.000%	
29 First Data Corporation	B	34AIF9AF0	12.625%	15-Jan-21	319963BB9	1.000%	
30 FOREST OIL CORPORATION	B	37A69AAC0	7.250%	15-Jun-19	346091AZ4	1.000%	
31 Freescale Semiconductor, Inc.	BB	38BEFTAD0	8.050%	01-Feb-20	35687MAX5	1.000%	
32 FRONTIER COMMUNICATIONS CORPORATION	BB	38E96GAC8	9.000%	15-Aug-31	17453BAJ0	1.000%	
33 Gannett Co., Inc.	BB	39AB97AD0	9.375%	15-Nov-17	364725AQ4	1.000%	
34 HCA Inc.	B	4E452AAE6	8.000%	01-Oct-18	404119BL2	1.000%	
35 Health Management Associates, Inc.	B	UY6445AC7	6.125%	15-Apr-16	421933AH5	1.000%	
36 Host Hotels & Resorts, L.P.	BB	4I517NAB8	6.750%	01-Jun-16	44108EBA5	1.000%	
37 INTELSAT S.A.	B	LQ64AMAB2	7.250%	01-Apr-19	45824TAE5	1.000%	
38 International Lease Finance Corporation	BB	49EGB9AE5	8.250%	15-Dec-20	459745GF6	1.000%	
39 Iron Mountain Incorporated	BB	4A8ACTAD9	5.750%	15-Aug-24	46284PAP9	1.000%	
40 iStar Financial Inc.	B	4J534VAC5	5.875%	15-Mar-16	45031UAW1	1.000%	
41 J. C. Penney Company, Inc.	B	UB78A0AC1	6.375%	15-Oct-36	708130AC3	1.000%	
42 K. Hovnanian Enterprises, Inc.	B	4I66CGAB5	8.625%	15-Jan-17	442488BA9	1.000%	
43 KB Home	B	4CECCQAG3	9.100%	15-Sep-17	US48666KAP49	1.000%	
44 Kinder Morgan, Inc.	BB	4DD9BHAA3	5.150%	01-Mar-15	494553AC4	1.000%	
45 Lennar Corporation	BB	5H865CAC9	6.500%	15-Apr-16	526057AW4	1.000%	
46 Level 3 Communications, Inc.	B	5H99BWAH0	6.500%	01-Oct-16	52729NBR0	1.000%	
47 Levi Strauss & Co.	B	579A9XAE7	7.625%	15-May-20	52736RBB7	1.000%	
48 Liberty Interactive LLC	BB	5I366FAA8	0.750%	30-Mar-23	530718AF2	1.000%	
49 Limited Brands, Inc.	BB	8GB68RAC8	6.900%	15-Jul-17	532716AM9	1.000%	
50 Louisiana-Pacific Corporation	BB	59A97BAC8	7.500%	01-Jun-20	546347AH8	1.000%	
51 MBIA Insurance Corporation	B	5E901LAC2	10.625%	15-Mar-18	US043353AJ02	1.000%	Monoline Provisions Apply
52 Meritor, Inc.	B	5A7AC9AB7	5.375%	01-Nov-15	552848AA1	1.000%	
53 MGIC Investment Corporation	B	5A831EAB3	7.625%	15-Jan-17	552953BB6	1.000%	
54 MGM Resorts International	BB	6BA9CXAC8	6.450%	15-Feb-17	US65548QAA22	1.000%	
55 Norbord Inc.	BB	6CFGE3AD7	8.375%	01-Nov-16	US66977WAK53	1.000%	
56 NOVA CHEMICALS CORPORATION	BB	68BCAEAD9	8.500%	15-Jun-19	629377BG6	1.000%	
57 NRG Energy, Inc.	BB						

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				Coupon	Maturity	CUSIP / ISIN		
58	Olin Corporation	BB	6E86CBAC9	8.875%	15-Aug-19	680665AG1	1.000%	
59	Owens-Illinois, Inc.	BB	6F97DEAC6	7.800%	15-May-18	690768BF2	1.000%	
60	Pactiv LLC		6FE77JAA0	8.125%	15-Jun-17	880394AD3	1.000%	
61	Parker Drilling Company	B	7H1189AE5	9.125%	01-Apr-18	701081AT8	1.000%	
62	PHH Corporation	BB	6FC652AC9	7.375%	01-Sep-19	693320AR4	1.000%	
63	PolyOne Corporation	BB	7A48GYAD0	7.375%	15-Sep-20	US73179PAH91	1.000%	
64	PulteGroup, Inc.	BB	7B9DFMAD9	7.875%	15-Jun-32	745867AM3	1.000%	
65	R.R. Donnelley & Sons Company	BB	27CFEDAC7	6.125%	15-Jan-17	257867AT8	1.000%	
66	Radian Group Inc.		7C5259AE3	9.000%	15-Jun-17	750236AM3	1.000%	
67	RadioShack Corporation		7C547BAF9	6.750%	15-May-19	750438AE3	1.000%	
68	Realogy Group LLC	B	7CB65KAA0	11.500%	15-Apr-17	75605EBC3	1.000%	
69	Rite Aid Corporation		7DDEC9AB4	7.700%	15-Feb-27	767754AJ3	1.000%	
70	ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AG1	7.250%	15-Jun-16	780153AR3	1.000%	
71	Sabre Holdings Corporation		7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%	
72	Saks Incorporated	BB	7GCAE3AC5	2.000%	15-Mar-24	79377WAK4	1.000%	
73	Sanmina Corporation	B		8.125%	01-Mar-16	800907AK3	1.000%	
74	Seagate Technology HDD Holdings	BB	8J298RAA0	6.800%	01-Oct-16	81180RAE2	1.000%	
75	Sealed Air Corporation	BB	8J332LAC7	6.875%	15-Jul-33	81211KAK6	1.000%	
76	SEARS ROEBUCK ACCEPTANCE CORP.		8J3644AB8	7.000%	01-Jun-32	812404BK6	1.000%	
77	Smithfield Foods, Inc.	BB	8B546CAC6	7.750%	01-Jul-17	832248AQ1	1.000%	
78	Springleaf Finance Corporation		8D689FAB4	6.900%	15-Dec-17	85171RAA2	1.000%	
79	SPRINT NEXTEL CORPORATION	B	8D728NAC8	6.000%	01-Dec-16	852061AD2	1.000%	
80	Standard Pacific Corp.	B	U2D947AF7	10.750%	15-Sep-16	US85375CAW10	1.000%	
81	SunGard Data Systems Inc.	B	8EDAAMAE6	7.625%	15-Nov-20	867363AU7	1.000%	
82	SUPERVALU INC.		8EED89AD3	8.000%	01-May-16	868536AT0	1.000%	
83	TENET HEALTHCARE CORPORATION		8G836JAG0	6.875%	15-Nov-31	88033GAV2	1.000%	
84	Tesoro Corporation	BB	8G976FAG8	4.250%	01-Oct-17	881609AY7	1.000%	
85	Texas Competitive Electric Holdings Company LLC		8GA55HAB8	10.250%	01-Nov-15	882330AF0	1.000%	
86	The AES Corporation	BB	0A143HAD0	8.000%	15-Oct-17	00130HBH7	1.000%	
87	The Goodyear Tire & Rubber Company	B	3BA7A5AE4	7.000%	15-Mar-28	382550AD3	1.000%	
88	The Hertz Corporation	B	46A844AF9	7.500%	15-Oct-18	428040CD9	1.000%	
89	THE McCLATCHY COMPANY		5CGDCHAB9	5.750%	01-Sep-17	499040AP8	1.000%	
90	The Neiman Marcus Group, Inc.	B	6A4224AB9	7.125%	01-Jun-28	640204AB9	1.000%	
91	THE NEW YORK TIMES COMPANY	B	6B5122AC0	6.625%	15-Dec-16	650111AG2	1.000%	
92	TOYS "R" US, INC.	B	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%	
93	TRW Automotive Inc.	BB	8F98AQAC8	7.250%	15-Mar-17	87264MAB5	1.000%	
94	Unisys Corporation	B	999B35AF1	6.250%	15-Aug-17	909214BP2	1.000%	
95	UNITED RENTALS (NORTH AMERICA), INC.	B	9A249MAC5	6.125%	15-Jun-23	911365AX2	1.000%	
96	UNITED STATES STEEL CORPORATION	BB	9A389SAE8	6.650%	01-Jun-37	912909AD0	1.000%	
97	Universal Health Services, Inc.	B	9A4C93AD5	7.000%	01-Oct-18	902730AC4	1.000%	
98	Vulcan Materials Company	BB	9BBA6KAA0	6.400%	30-Nov-17	929160AF6	1.000%	
99	Weyerhaeuser Company	BB	9F837CAB6	7.125%	15-Jul-23	962166AS3	1.000%	
100	Windstream Corporation	BB	9GAB9XAB5	7.875%	01-Nov-17	97381WAJ3	1.000%	

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