

Reference Entity	Sector	CLIP	Reference Obligation			Weighting	Monoline
			Coupon	Maturity	CUSIP / ISIN		
1 ADVANCED MICRO DEVICES, INC.	B	007G93AD4	7.750%	1-Aug-20	US007903AU15	1.000%	
2 AK Steel Corporation	BB	0A169AAC6	7.625%	15-May-20	001546AL4	1.000%	
3 Alcatel-Lucent USA Inc.	B	014ALTAA3	6.500%	15-Jan-28	549463AC1	1.000%	
4 Ally Financial Inc.	B	0C205PAD3	8.300%	12-Feb-15	02005NAB6	1.000%	
5 American Axle & Manufacturing, Inc.	B	UU2679AC3	7.875%	1-Mar-17	US02406PAF71	1.000%	
6 Amkor Technology, Inc.	BB	0D47B7AD7	6.625%	1-Jun-21	U03169AJ5	1.000%	
7 ARAMARK Corporation	B	03BD7HAC3	8.500%	1-Feb-15	038521AD2	1.000%	
8 Avis Budget Group, Inc.	B	058AEBAB5	7.750%	15-May-16	053773AF4	1.000%	
9 Bausch & Lomb Incorporated		0H8877AB1	9.875%	1-Nov-15	071707AP8	1.000%	
10 Belo Corp.	BB	0I85ALAB0	7.750%	1-Jun-27	080555AE5	1.000%	
11 BOMBARDIER INC.	BB	09GEC6AD9	7.450%	1-May-34	C10602AJ6	1.000%	
12 Boyd Gaming Corporation		1B3634AB3	7.125%	1-Feb-16	09689RAA7	1.000%	
13 BRUNSWICK CORPORATION	B	1C8747AB6	7.125%	1-Aug-27	117043AG4	1.000%	
14 Caesars Entertainment Operating Company, Inc.		139DENAA8	5.625%	1-Jun-15	413627AU4	1.000%	
15 Chesapeake Energy Corporation	BB	17B67DAG8	6.625%	15-Aug-20	165167CF2	1.000%	
16 Clear Channel Communications, Inc.		19C952AC2	6.875%	15-Jun-18	184502AD4	1.000%	
17 CMS Energy Corporation	BB	137DHFAC0	6.875%	15-Dec-15	125896AZ3	1.000%	
18 Community Health Systems, Inc.	B	2C39CCAB6	8.875%	15-Jul-15	12543DAF7	1.000%	
19 Cooper Tire & Rubber Company	B	237EB4AC8	7.625%	15-Mar-27	216831AB3	1.000%	
20 CSC Holdings, LLC	BB	24BD6EAA1	7.625%	15-Jul-18	126304AK0	1.000%	
21 Dean Foods Company	B	2G6597AA9	7.000%	1-Jun-16	242370AA2	1.000%	
22 Dillard's, Inc.	BB	2H946DAB5	7.130%	1-Aug-18	254067AH4	1.000%	
23 DISH DBS Corporation	BB	279AFUAA7	6.625%	1-Oct-14	27876GAY4	1.000%	
24 Dynegy Holdings, LLC			8.375%	1-May-16	26816LAT9	1.000%	
25 Eastman Kodak Company		29EBA7AC7	7.250%	15-Nov-13	277461BD0	1.000%	
26 El Paso Corporation	BB	2AB69RAF9	7.250%	1-Jun-18	28336LBR9	1.000%	
27 First Data Corporation		34AIF9AD5	9.875%	24-Sep-15	319963AP9	1.000%	
28 Ford Motor Company	BB	3H98A7AB3	6.500%	1-Aug-18	345370BX7	1.000%	
29 FOREST OIL CORPORATION	B	37A69AAC0	7.250%	15-Jun-19	346091AZ4	1.000%	
30 Freescale Semiconductor, Inc.		38BEFTAD0	8.050%	1-Feb-20	35687MAX5	1.000%	
31 FRONTIER COMMUNICATIONS CORPORATION	BB	38E96GAC8	9.000%	15-Aug-31	17453BAJ0	1.000%	
32 Gannett Co., Inc.	BB	39AB97AC2	8.750%	15-Nov-14	364725AN1	1.000%	
33 GenOn Energy, Inc.	B	3A968IAA3	7.875%	15-Jun-17	74971XAC1	1.000%	
34 HCA Inc.	B	4E452AA00	6.375%	15-Jan-15	404119AP4	1.000%	
35 Health Management Associates, Inc.	BB	UY6445AC7	6.125%	15-Apr-16	421933AH5	1.000%	
36 Host Hotels & Resorts, L.P.	BB	4I517NAB8	6.750%	1-Jun-16	44108EBA5	1.000%	
37 INTELSAT S.A.		LQ64AMAA4	6.500%	1-Nov-13	45820EAH5	1.000%	
38 International Lease Finance Corporation	BB	49EGB9AE5	8.250%	15-Dec-20	459745GF6	1.000%	
39 Iron Mountain Incorporated	B	4A8ACTAC1	6.625%	1-Jan-16	462846AC0	1.000%	
40 iStar Financial Inc.	B	4J534VAC5	5.875%	15-Mar-16	45031UAW1	1.000%	
41 K. Hovnanian Enterprises, Inc.		4I66CGAB5	8.625%	15-Jan-17	442488BA9	1.000%	
42 KB Home	B	4CECCQAF5	6.250%	15-Jun-15	48666KAM1	1.000%	
43 Kinder Morgan Kansas, Inc.	BB	4DD9A3AA5	5.150%	1-Mar-15	494553AC4	1.000%	
44 Lennar Corporation	B	5H865CAC9	6.500%	15-Apr-16	526057AW4	1.000%	
45 Level 3 Communications, Inc.		5H99BWAH0	6.500%	1-Oct-16	52729NBR0	1.000%	
46 Levi Strauss & Co.	B	579A9XAC1	8.875%	1-Apr-16	52736RAV4	1.000%	
47 Liberty Media LLC	B	5I378GAC8	3.125%	30-Mar-23	530718AF2	1.000%	
48 Limited Brands, Inc.	BB	8GB68RAC8	6.900%	15-Jul-17	532716AM9	1.000%	
49 Liz Claiborne, Inc.		58CC52AB5	5.000%	8-Jul-13	U5391PAA5	1.000%	
50 Louisiana-Pacific Corporation	BB	59A97BAB0	13.000%	15-Mar-17	US546347AE57	1.000%	
51 MBIA Insurance Corporation	B					1.000%	Monoline Provisions Apply
52 Meritor, Inc.	B	5E901LAA6	8.125%	15-Sep-15	043353AC5	1.000%	
53 MGIC Investment Corporation		5A7AC9AB7	5.375%	1-Nov-15	552848AA1	1.000%	
54 MGM Resorts International		5A831EAB3	7.625%	15-Jan-17	552953BB6	1.000%	
55 NOVA CHEMICALS CORPORATION	BB	6CFGE3AD7	8.375%	1-Nov-16	US66977WAK53	1.000%	
56 NRG Energy, Inc.	BB	68BCAEAD9	8.500%	15-Jun-19	629377BG6	1.000%	
57 Olin Corporation	B	6E86CBAC9	8.875%	15-Aug-19	680665AG1	1.000%	

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	Sector	CLIP	Coupon	Maturity	CUSIP / ISIN		
58 Owens-Illinois, Inc.	BB	6F97DEAC6	7.800%	15-May-18	690768BF2	1.000%	
59 Parker Drilling Company	B	7H1189AE5	9.125%	1-Apr-18	701081AT8	1.000%	
60 Pioneer Natural Resources Company	BB	795AFFAA5	5.875%	15-Jul-16	723787AE7	1.000%	
61 PolyOne Corporation	BB	7A48GYAC2	7.500%	15-Dec-15	37246WAC9	1.000%	
62 R.R. Donnelley & Sons Company	BB	27CFEDAC7	6.125%	15-Jan-17	257867AT8	1.000%	
63 Radian Group Inc.		7C5259AB9	5.375%	15-Jun-15	750236AJ0	1.000%	
64 RadioShack Corporation	BB	7C547BAD4	6.750%	15-May-19	U74936AB8	1.000%	
65 Realogy Corporation		7CB65JAC9	11.500%	15-Apr-17	75605EBC3	1.000%	
66 Residential Capital, LLC		7D725JAB3	6.500%	17-Apr-13	76113BAR0	1.000%	
67 Rite Aid Corporation		7DDEC9AB4	7.700%	15-Feb-27	767754AJ3	1.000%	
68 ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AF3	11.875%	15-Jul-15	US780153AT90	1.000%	
69 Sabre Holdings Corporation		7FDE95AB1	6.350%	15-Mar-16	785905AB6	1.000%	
70 Saks Incorporated	BB	7GCAE3AC5	2.000%	15-Mar-24	79377WAK4	1.000%	
71 Sanmina-SCI Corporation	B	8I0997AC3	8.125%	1-Mar-16	800907AK3	1.000%	
72 Seagate Technology HDD Holdings	BB	8J298RAA0	6.800%	1-Oct-16	81180RAE2	1.000%	
73 SEARS ROEBUCK ACCEPTANCE CORP.	B	8J3644AC6	7.500%	15-Jan-13	8124JFAU0	1.000%	
74 Smithfield Foods, Inc.	B	8B546CAC6	7.750%	1-Jul-17	832248AQ1	1.000%	
75 Springleaf Finance Corporation	B	8D689FAA6	5.900%	15-Sep-12	02635PTP8	1.000%	
76 SPRINT NEXTEL CORPORATION	BB	8D728NAC8	6.000%	1-Dec-16	852061AD2	1.000%	
77 Standard Pacific Corp.	B	U2D947AF7	10.750%	15-Sep-16	US85375CAW10	1.000%	
78 Starwood Hotels & Resorts Worldwide, Inc.	BB	8DAE9AAC5	6.750%	15-May-18	85590AAL8	1.000%	
79 SunGard Data Systems Inc.	B	8EDAAMAC0	10.625%	15-May-15	US867363AN30	1.000%	
80 Sunoco, Inc.	BB	8EDDATAB1	5.750%	15-Jan-17	86764PAD1	1.000%	
81 SUPERVALU INC.	B	8EED89AD3	8.000%	1-May-16	868536AT0	1.000%	
82 TENET HEALTHCARE CORPORATION		8G836JAG0	6.875%	15-Nov-31	88033GAV2	1.000%	
83 Tesoro Corporation	BB	8G976FAF0	6.500%	1-Jun-17	881609AT8	1.000%	
84 Texas Competitive Electric Holdings Company LLC		8GA55HAB8	10.250%	1-Nov-15	882330AF0	1.000%	
85 Textron Financial Corporation	BB	8GB4AIAD8	5.125%	15-Aug-14	88319QG56	1.000%	
86 The AES Corporation	BB	0A143HAC2	7.750%	15-Oct-15	00130HBL8	1.000%	
87 The Goodyear Tire & Rubber Company	B	3BA7A5AE4	7.000%	15-Mar-28	382550AD3	1.000%	
88 The Hertz Corporation	B	46A844AE2	7.500%	15-Oct-18	USU42804AF89	1.000%	
89 THE McCLATCHY COMPANY		5CGDCHAB9	5.750%	1-Sep-17	499040AP8	1.000%	
90 The Neiman Marcus Group, Inc.	B	6A4224AB9	7.125%	1-Jun-28	640204AB9	1.000%	
91 THE NEW YORK TIMES COMPANY	B	6B5122AB2	5.000%	15-Mar-15	650111AE7	1.000%	
92 The PMI Group, Inc.		6FC78QAB3	6.000%	15-Sep-16	69344MAH4	1.000%	
93 TOYS "R" US, INC.	B	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%	
94 TRW Automotive Inc.	BB	8F98AQAC8	7.250%	15-Mar-17	87264MAB5	1.000%	
95 Unisys Corporation	BB	999B35AE4	12.500%	15-Jan-16	909214BL1	1.000%	
96 United Rentals (North America), Inc.	B	U3A24CAF2	10.875%	15-Jun-16	911365AV6	1.000%	
97 Universal Health Services, Inc.	B	9A4C93AD5	7.000%	1-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%	1-Nov-17	97381WAJ3	1.000%	

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