



Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP/ISIN	Weighting	Monoline
1 ACE Limited	FIN	0A4848AC9	ACE-INAHldgs 8.875 15Aug29	00440EAC1	0.008	
2 Aetna Inc.	FIN	0A8985AC5	AET 6.625 15Jun36 BondCall	00817YAF5	0.008	
3 Alcoa Inc.	INDU, HVOL	014B98AD5	AA 5.72 23Feb19	013817AP6	0.008	
4 Altria Group, Inc.	CONS	0C4291AD6	MO 9.7 10Nov18	02209SAD5	0.008	
5 AMERICAN ELECTRIC POWER COMPANY, INC.	ENRG	027A8AAC0	AEP 5.25 01Jun15	025537AE1	0.008	
6 American Express Company	FIN	027D97AD8	AXP 5.5 12Sep16	025816AW9	0.008	
7 American International Group, Inc.	FIN, HVOL	028EFBAC1	AIG 6.25 01May36 Struc	026874AZ0	0.008	
8 Amgen Inc.	CONS	0D4278AD1	AMGN 2.5 15Nov16	031162BL3	0.008	
9 Anadarko Petroleum Corporation	ENRG	0A3576AD5	APC 5.95 15Sep16 BondCall	032511AX5	0.008	
10 Arrow Electronics, Inc.	TMT	0E69A8AA4	ARW 6.875 01Jun18	042735AL4	0.008	
11 AT&T Inc.	TMT	0A226XAF0	ATTINC 2.5 15Aug15	00206RAV4	0.008	
12 AutoZone, Inc.	CONS	0F8665AB4	AZO 5.5 15Nov15 Struc	053332AF9	0.008	
13 Avnet, Inc.	TMT, HVOL	058B87AC7	AVT 6 01Sep15 BondCall	053807AM5	0.008	
14 BARRICK GOLD CORPORATION	INDU	06DG91AF3	ABX 5.8 15Nov34	067901AA6	0.008	
15 Baxter International Inc.	CONS	0H8994AA6	BAX 6.625 15Feb28	071813AM1	0.008	
16 Beam Inc.	CONS	07AAA3AA2	BEAMINC 5.375 15Jan16 BondCall	349631AL5	0.008	
17 Berkshire Hathaway Inc.	FIN, HVOL	08CAD7AC2	BRK-FIN 2.45 15Dec15	US084664BN03	0.008	
18 Boeing Capital Corporation	INDU	09G715AE6	BA-CapCorp Frn 15Sep23 Float	09700WEG4	0.008	
19 Boston Scientific Corporation	CONS	1B124AAC7	BSX 6.4 15Jun16 BondCall	101137AG2	0.008	
20 Bristol-Myers Squibb Company	CONS	1C1134AC2	BMJ 6.8 15Nov26	110122AB4	0.008	
21 CA, Inc.	TMT, HVOL	138DASAC8	CAINC 5.375 01Dec19	12673PAC9	0.008	
22 Campbell Soup Company	CONS	1E786BAD6	CPB 3.05 15Jul17	US134429AV11	0.008	
23 CANADIAN NATURAL RESOURCES LIMITED	ENRG	1E99BDAB6	CNQ 6.25 15Mar38 BondCall	136385AL5	0.008	
24 Capital One Bank (USA), National Association	FIN	1F445BAD6	COF-BNKNA 5.125 15Feb14	14040EHK1	0.008	
25 Cardinal Health, Inc.	CONS	1F55D7AD2	CAH 4 15Jun15	14149YAG3	0.008	
26 CARNIVAL CORPORATION	CONS	1F79BDAD1	CCL 6.65 15Jan28	143658AH5	0.008	
27 Caterpillar Inc.	INDU	15DA35AC1	CAT 5.7 15Aug16 BondCall	149123BM2	0.008	
28 CBS Corporation	TMT	136CDCAB6	CBSCOR 4.625 15May18	925524AU4	0.008	
29 CenturyLink, Inc.	TMT, HVOL	16BCFOAA7	CLINKI 6 01Apr17 BondCall	156700AL0	0.008	
30 CIGNA Corporation	FIN	137A59AA7	CI 7.875 15May27	125509AZ2	0.008	
31 Cisco Systems, Inc.	TMT	1199CWAA6	CSCO 5.5 22Feb16 BondCall	17275RAC6	0.008	
32 Comcast Corporation	TMT	2C033NAC6	CMCSA 6.5 15Jan17 BondCall	20030NAP6	0.008	
33 Computer Sciences Corporation	TMT, HVOL	2C5899AD3	CSC (4) 6.5 15Mar18	205363AL8	0.008	
34 ConAgra Foods, Inc.	CONS	225DGFAB6	CAG 7 01Oct28	205887AR3	0.008	
35 ConocoPhillips	ENRG	228A7HAD1	COP (3) 5.9 15Oct32	20825CAF1	0.008	
36 Cox Communications, Inc.	TMT	2E6448AC6	COX-CommInc 6.8 01Aug28	224044AN7	0.008	
37 CSX Corporation	INDU	138A48AD3	CSX 5.6 01May17	126408GJ6	0.008	
38 CVS Caremark Corporation	CONS	138CAKAC7	CVSCRM 6.125 15Aug16 BondCall	126650BE9	0.008	
39 Darden Restaurants, Inc.	CONS	25A8ADAB5	DRI 6 15Aug35 BondCall	237194AE5	0.008	
40 Deere & Company	INDU	2G85AIACT	DE 4.375 16Oct19	US244199BC83	0.008	
41 Dell Inc.	TMT	26B72TAB8	DELLN 7.1 15Apr28	247025AE9	0.008	
42 Devon Energy Corporation	ENRG	2H68GVAC6	DVN 7.95 15Apr32	251799AA0	0.008	
43 DIRECTV Holdings LLC	TMT, HVOL	2H99EYAC7	DTV-Hldgs 3.5 01Mar16	25459HAY1	0.008	
44 Dominion Resources, Inc.	ENRG	27CBAFAD3	D 5.15 15Jul15	25746UAW9	0.008	
45 Duke Energy Carolinas, LLC	ENRG	28A85GAC6	DUKECO 6.1 01Jun37	26442CAA2	0.008	
46 E. I. du Pont de Nemours and Company	INDU	2I9887AC3	DD 5.25 15Dec16 BondCall	263534BQ1	0.008	
47 Eastman Chemical Company	INDU	29EB75AB7	EMN 7.6 01Feb27	277432AD2	0.008	
48 ERP Operating Limited Partnership	FIN	28EGCEAB3	EQR-ERPOperLP 5.75 15Jun17	26884AAX1	0.008	
49 Exelon Corporation	ENRG	3D177OAB9	EXC 4.9 15Jun15 BondCall	30161NAD3	0.008	
50 Expedia, Inc.	CONS, HVOL	3D233RAB4	EXPD 7.456 15Aug18 BondPut	30212PAB1	0.008	
51 FirstEnergy Corp.	ENRG	36AGC5AB9	FE 7.375 15Nov31	337932AC1	0.008	
52 Freeport-McMoRan Copper & Gold Inc.	INDU, HVOL	38BD8EAE1	FCX 3.55 01Mar22	35671DAU9	0.008	
53 GATX Corporation	INDU, HVOL	3J758CAC7	GMT 6 15Feb18	361448AF0	0.008	
54 General Electric Capital Corporation	FIN, HVOL	39FF84AD4	GE-CapCorp 5.625 15Sep17	36962G3H5	0.008	
55 General Mills, Inc.	CONS	3A7367AD2	GIS 5.7 15Feb17 BondCall	370334BB9	0.008	
56 Goodrich Corporation	INDU	3BA5BGAC7	GR (2) 6.29 01Jul16 BondCall	382388AS5	0.008	
57 H. J. Heinz Company	CONS	4G537BAB4	HNZ 6.375 15Jul28	423074AF0	0.008	
58 HALLIBURTON COMPANY	ENRG	4E6837AD6	HAL-EnSvc 8.75 15Feb21	406216AH4	0.008	
59 Hewlett-Packard Company	TMT	46AA59AC9	HPQ 5.4 01Mar17 BondCall	428236AM5	0.008	
60 Honeywell International Inc.	INDU	47BD67AD1	HON 5.7 15Mar36 BondCall	438516AR7	0.008	
61 Ingersoll-Rand Company	INDU	49BEECAA1	IR-NJ 9 15Aug21	456866AG7	0.008	
62 International Business Machines Corporation	TMT	49EB20AD7	IBM 5.7 14Sep17	459200GJ4	0.008	
63 International Paper Company	INDU	4A615AAD0	IP (2) 5.3 01Apr15	460146BU6	0.008	
64 Johnson Controls, Inc.	CONS	4BFB9CAA4	JCI 7.125 15Jul17	478366AG2	0.008	
65 Kinder Morgan Energy Partners, L.P.	ENRG, HVOL	4DD9A5AF9	KMP 3.5 01Mar16	494550BG0	0.008	
66 Kohl's Corporation	CONS, HVOL	5F027AAC2	KSS 6.25 15Dec17	500255AP9	0.008	
67 Kraft Foods Inc.	CONS	5F07CSAC6	KFT 6.5 11Aug17	50075NAS3	0.008	
68 Lockheed Martin Corporation	INDU	58CHB3AB5	LMT 7.65 01May16	539830AE9	0.008	
69 Loews Corporation	FIN	5J4466AD4	LTR 5.25 15Mar16	540424AN8	0.008	
70 Lowe's Companies, Inc.	CONS	59CEC7AB0	LOW 5.4 15Oct16 BondCall	548661CK1	0.008	



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71	M.D.C. Holdings, Inc.	INDU, HVOL	5A78DDAB2	MDC 5.625 01Feb20	US552676AP38	0.008	
72	Macy's, Inc.	CONS	5AB77VAE0	M (3) 7.45 15Jul17	55616XAA5	0.008	
73	Marriott International, Inc.	CONS	5C8A93AD5	MAR 5.81 10Nov15 BondCall	571900AZ2	0.008	
74	MARSH & McLENNAN COMPANIES, INC.	FIN	5C88BCAC9	MMC 5.75 15Sep15 BondCall	571748AP7	0.008	
75	McDonald's Corporation	CONS	5D8148AD7	MCD 5.8 15Oct17	58013MEB6	0.008	
76	McKesson Corporation	CONS	UZDD52AA6	MCK 7.65 01Mar27	581557AM7	0.008	
77	MetLife, Inc.	FIN, HVOL	5EA6BXAB2	MET 5 15Jun15 BondCall	59156RAN8	0.008	
78	Motorola Solutions, Inc.	TMT	6I209OAB7	MOTSOL 6 15Nov17	620076AZ2	0.008	
79	Nabors Industries, Inc.	ENRG, HVOL	68BEBEAC6	NBR-Inc (3) 6.15 15Feb18	629568AQ9	0.008	
80	National Rural Utilities Cooperative Finance Corporation	ENRG	69AB75AC5	NRUC 8 01Mar32	637432CT0	0.008	
81	Newell Rubbermaid Inc.	CONS	6B634BAF6	NWL 6.25 15Apr18	651229AG1	0.008	
82	News America Incorporated	TMT	6B76CAAA2	NWS-Amlnc 7.25 18May18	652482AM2	0.008	
83	Nordstrom, Inc.	CONS	6BABC AAB5	JWN 6.95 15Mar28	655664AH3	0.008	
84	NORFOLK SOUTHERN CORPORATION	INDU	6BAD C8AB6	NSC 7.7 15May17	655844AE8	0.008	
85	Northrop Grumman Corporation	INDU	6CCE9HAA6	NOC-SysCorp (3) 7.75 15Feb31	666807AW2	0.008	
86	Omnicom Group Inc.	TMT	6E9AAAAC3	OMC 5.9 15Apr16 BondCall	681919AS5	0.008	
87	Pfizer Inc.	CONS	7I8789AA1	PFE 4.65 01Mar18	717081AQ6	0.008	
88	Pitney Bowes Inc.	TMT, HVOL	7J68BGAC5	PBI 6.25 15Mar19	724479AH3	0.008	
89	Quest Diagnostics Incorporated	CONS	7BCB7PAB5	DGX 6.95 01Jul37	74834LAN0	0.008	
90	Raytheon Company	INDU	7CA622AD8	RTN 7.2 15Aug27	755111AF8	0.008	
91	Reynolds American Inc.	CONS, HVOL	7D7884AD6	RAI (3) 7.625 01Jun16 BondCall	761713AE6	0.008	
92	Ryder System, Inc.	INDU	7FB89DAA1	R 6.95 01Dec25	783549AZ1	0.008	
93	Safeway Inc.	CONS	7FEB65AC7	SWY 7.25 01Feb31	786514BA6	0.008	
94	Sara Lee Corporation	CONS	8I3422AC9	SLE 6.125 01Nov32	803111AM5	0.008	
95	Sempra Energy	ENRG	897ED6AC2	SRE 6.15 15Jun18	816851AJ8	0.008	
96	Simon Property Group, L.P.	FIN	8AAG87AD2	SPG-LP 5.25 01Dec16 BondCall	828807BW6	0.008	
97	SLM Corporation	FIN, HVOL	7FC86RAD6	SLMA 6.25 25Jan16	78442FEK0	0.008	
98	Southwest Airlines Co.	CONS, HVOL	8C8BB5AC4	LUV 5.125 01Mar17	844741AX6	0.008	
99	Starwood Hotels & Resorts Worldwide, Inc.	CONS	8DAE9AAC5	HOT 6.75 15May18	85590AAL8	0.008	
100	Target Corporation	CONS	8FD73GAF8	TGT 5.375 01May17	87612EAP1	0.008	
101	The Allstate Corporation	FIN	0C2002AC1	ALL 6.75 15May18	020002AH4	0.008	
102	The Chubb Corporation	FIN	1I8355AA7	CB 6.6 15Aug18	171232AD3	0.008	
103	The Dow Chemical Company	INDU, HVOL	2I6597AB3	DOW 7.375 01Nov29	260543BJ1	0.008	
104	THE GAP, INC.	CONS, HVOL	39ABD6AC9	GPS 5.95 12Apr21	364760AK4	0.008	
105	THE HARTFORD FINANCIAL SERVICES GROUP, INC.	FIN, HVOL	457B66AD6	HIG 4 30Mar15	416515AY0	0.008	
106	The Home Depot, Inc.	CONS	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.008	
107	THE KROGER CO.	CONS	5F1148AD9	KR 6.15 15Jan20	501044CH2	0.008	
108	The Sherwin-Williams Company	INDU	8A677CAA3	SHW 7.375 01Feb27	824348AL0	0.008	
109	The Walt Disney Company	TMT	279AEFAC7	DIS 5.625 15Sep16 BondCall	25468PCE4	0.008	
110	TIME WARNER CABLE INC.	TMT, HVOL	8GFA5LAB3	TW-Cab 5.85 01May17	88732JAH1	0.008	
111	Time Warner Inc.	TMT	8GFA48AC1	TW 5.875 15Nov16 BondCall	887317AC9	0.008	
112	Transocean Inc.	ENRG, HVOL	8HCBB3AB5	RIG 7.375 15Apr18 Struc	893830AK5	0.008	
113	Tyson Foods, Inc.	CONS	9J26DDAE2	TSN 6.6 01Apr16 Struc	902494AN3	0.008	
114	Union Pacific Corporation	INDU	997F99AD5	UNP 6.625 01Feb29	907818CF3	0.008	
115	United Parcel Service, Inc.	CONS	9A2443AA6	UPS-AmericaInc 8.375 01Apr30	911308AB0	0.008	
116	UnitedHealth Group Incorporated	FIN	9A456TAE4	UNH 6 15Feb18	91324PBJ0	0.008	
117	Valero Energy Corporation	ENRG, HVOL	9AAA4IAB8	VLOC 8.75 15Jun30	91913YAB6	0.008	
118	Verizon Communications Inc.	TMT	9B579LAA9	VRZN 4.9 15Sep15 BondCall	92344GAW6	0.008	
119	Viacom Inc.	TMT	9B7A8SAD0	VIAINC 6.875 30Apr36 Struc	925524AX8	0.008	
120	Vornado Realty L.P.	FIN, HVOL	9BB947AC0	VNO-LP 3.875 15Apr25 Struc	929043AC1	0.008	
121	Wal-Mart Stores, Inc.	CONS	9C4256AC2	WMT 5.875 05Apr27	931142CH4	0.008	
122	Whirlpool Corporation	CONS, HVOL	9F9652AB2	WHR 7.75 15Jul16	963320AH9	0.008	
123	Xerox Corporation	TMT, HVOL	9HC533AE0	XRX 6.35 15May18	984121BW2	0.008	
124	XLIT Ltd.	FIN	GPHABPAA8	XLITLTD 6.25 15May27	98372PAK4	0.008	
125	YUM! Brands, Inc.	CONS	9HGCDHAB5	YUM 6.25 15Mar18	988498AC5	0.008	

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