

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	027A8AAD8	AEP 1.65 15Dec17	025537AF8	0.008	
6 American Express Company	FIN	027D97AD8	AXP 5.5 12Sep16	025816AW9	0.008	
7 American International Group, Inc.	FIN	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, HVOL	0A3576AD5	APC 5.95 15Sep16 BondCall	032511AX5	0.008	
10 Arrow Electronics, Inc.	TMT, HVOL	0E69A8AA4	ARW 6.875 01Jun18	042735AL4	0.008	
11 AT&T Inc.	TMT	0A226XAG8	ATTINC 1.6 15Feb17	00206RBC5	0.008	
12 AutoZone, Inc.	CONS	0F8665AC2	AZO 7.125 01Aug18	053332AJ1	0.008	
13 Avnet, Inc.	TMT, HVOL	058B87AD5	AVT 6.625 15Sep16	053807AN3	0.008	
14 BARRICK GOLD CORPORATION	INDU, HVOL	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	07AAA3AD6	BEAMINC 1.875 15May17	073730AD5	0.008	
17 Berkshire Hathaway Inc.	FIN	08CAD7AD0	BRK 1.9 31Jan17	084670BD9	0.008	
18 Block Financial LLC	FIN, HVOL	09C9BKAC6	HRB-Filc 5.5 01Nov22 Struc	093662AE4	0.008	
19 Boeing Capital Corporation	INDU	09G715AE6	BA-CapCorp Frn 15Sep23 Float	09700WEG4	0.008	
20 Boston Scientific Corporation	CONS	1B124AAC7	BSX 6.4 15Jun16 BondCall	101137AG2	0.008	
21 Bristol-Myers Squibb Company	CONS	1C1134AC2	BMV 6.8 15Nov26	110122AB4	0.008	
22 Campbell Soup Company	CONS	1E786BAD6	CPB 3.05 15Jul17	US134429AV11	0.008	
23 Capital One Bank (USA), National Association	FIN	1F445BAD6	COF-BNKA 5.125 15Feb14	14040EHK1	0.008	
24 Cardinal Health, Inc.	CONS	1F55D7AE0	CAH 1.9 15Jun17	14149YAU2	0.008	
25 CARNIVAL CORPORATION	CONS	1F79BDAD1	CCL 6.65 15Jan28	143658AH5	0.008	
26 Caterpillar Inc.	INDU	15DA35AC1	CAT 5.7 15Aug16 BondCall	149123BM2	0.008	
27 CBS Corporation	TMT	136CDCAB6	CBSOR 4.625 15May18	925524AU4	0.008	
28 CIGNA Corporation	FIN	137A59AA7	CI 7.875 15May27	125509AZ2	0.008	
29 Cisco Systems, Inc.	TMT	1199CWAC2	CSO 4.95 15Feb19	17275RAE2	0.008	
30 Comcast Corporation	TMT	2C033NAC6	CMCSA 6.5 15Jan17 BondCall	20030NAP6	0.008	
31 Computer Sciences Corporation	TMT, HVOL	2C5899AD3	CSC (4) 6.5 15Mar18	205363AL8	0.008	
32 ConAgra Foods, Inc.	CONS	225DGFAB6	CAG 7 01Oct28	205887AR3	0.008	
33 ConocoPhillips	ENRG	228A7HAD1	COP (3) 5.9 15Oct32	20825CAF1	0.008	
34 Cox Communications, Inc.	TMT	2E6448AC6	COX-CommInc 6.8 01Aug28	224044AN7	0.008	
35 CSX Corporation	INDU	138A48AD3	CSX 5.6 01May17	126408GJ6	0.008	
36 CVS Caremark Corporation	CONS	138CAKAC7	CVSCRM 6.125 15Aug16 BondCall	126650BE9	0.008	
37 Darden Restaurants, Inc.	CONS, HVOL	25A8ADAB5	DRI 6 15Aug35 BondCall	237194AE5	0.008	
38 Deere & Company	INDU	2G85AIAC7	DE 4.375 16Oct19	US244199BC83	0.008	
39 Dell Inc.	TMT, HVOL	26B72TAB8	DELLN 7.1 15Apr28	247025AE9	0.008	
40 Devon Energy Corporation	ENRG	2H68GVAC6	DVN 7.95 15Apr32	251799AA0	0.008	
41 DIRECTV Holdings LLC	TMT, HVOL	2H99EYAE3	DTV-Hldgs 5 01Mar21	25459HBA2	0.008	
42 Dominion Resources, Inc.	ENRG	27CBAFAF8	D 6.4 15Jun18	25746UBE8	0.008	
43 Duke Energy Carolinas, LLC	ENRG	28A85GAC6	DUKECO 6.1 01Jun37	26442CAA2	0.008	
44 E. I. du Pont de Nemours and Company	INDU	219887AC3	DD 5.25 15Dec16 BondCall	263534BQ1	0.008	
45 Eastman Chemical Company	INDU	29EB75AB7	EMN 7.6 01Feb27	277432AD2	0.008	
46 ERP Operating Limited Partnership	FIN	28EGCEAB3	EQR-ERPOperLP 5.75 15Jun17	26884AXA1	0.008	
47 Exelon Corporation	ENRG	3D177OAD5	EXC 5.15 01Dec20	210371AL4	0.008	
48 Expedia, Inc.	CONS, HVOL	3D233RAB4	EXPD 7.456 15Aug18 BondPut	30212PAB1	0.008	
49 FirstEnergy Corp.	ENRG	36AGC5AB9	FE 7.375 15Nov31	337932AC1	0.008	
50 Ford Motor Company	CONS, HVOL	3H98A7AB3	F 6.5 01Aug18	345370BX7	0.008	
51 Freeport-McMoRan Copper & Gold Inc.	INDU, HVOL	38BD8EAE1	FCX 3.55 01Mar22	35671DAU9	0.008	
52 General Electric Capital Corporation	FIN	39FF84AD4	GE-CapCorp 5.625 15Sep17	36962G3H5	0.008	
53 General Mills, Inc.	CONS	3A7367AD2	GIS 5.7 15Feb17 BondCall	370334BB9	0.008	
54 Genworth Financial, Inc.	FIN, HVOL	3A96BKAB2	GE-GNWT 6.515 22May18	37247DAK2	0.008	
55 Goodrich Corporation	INDU	3BA5BGAC7	GR (2) 6.29 01Jul16 BondCall	382388AS5	0.008	
56 H. J. HEINZ COMPANY	CONS	4G537BAB4	HNZ 6.375 15Jul28	423074AF0	0.008	
57 HALLIBURTON COMPANY	ENRG	4E6837AD6	HAL-EnSvcs 8.75 15Feb21	406216AH4	0.008	
58 Hewlett-Packard Company	TMT, HVOL	46AA59AC9	HPQ 5.4 01Mar17 BondCall	428236AM5	0.008	
59 Honeywell International Inc.	INDU	47BD67AD1	HON 5.7 15Mar36 BondCall	438516AR7	0.008	
60 Ingersoll-Rand Company	INDU	49BEECAA1	IR-NJ 9 15Aug21	456866AG7	0.008	
61 International Business Machines Corporation	TMT	49EB20AD7	IBM 5.7 14Sep17	459200GJ4	0.008	
62 INTERNATIONAL PAPER COMPANY	INDU	4A615AAE8	IP 7.5 15Aug21 Struc	460146CE1	0.008	
63 Johnson Controls, Inc.	CONS, HVOL	4BFB9CAA4	JCI 7.125 15Jul17	478366AG2	0.008	
64 Kinder Morgan Energy Partners, L.P.	ENRG, HVOL	4DD9A5AG7	KMP 3.95 01Sep22	494550BL9	0.008	
65 Kohl's Corporation	CONS, HVOL	5F027AAC2	KSS 6.25 15Dec17	500255AP9	0.008	
66 Lockheed Martin Corporation	INDU	58CHB3AB5	LMT 7.65 01May16	539830AE9	0.008	
67 Loews Corporation	FIN	5J4466AD4	LTR 5.25 15Mar16	540424AN8	0.008	
68 Lowe's Companies, Inc.	CONS	59CEC7AB0	LOW 5.4 15Oct16 BondCall	548661CK1	0.008	
69 M.D.C. Holdings, Inc.	INDU, HVOL	5A78DDAB2	MDC 5.625 01Feb20	US552676AP38	0.008	
70 Macy's, Inc.	CONS	5AB77VAE0	M (3) 7.45 15Jul17	55616XAA5	0.008	

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71	MARRIOTT INTERNATIONAL, INC.	CONS	5C8A93AE3	MAR 6.2 15Jun16 BondCall	571903AF0	0.008	
72	MARSH & McLENNAN COMPANIES, INC.	FIN	5C88BCAA3	MMC 5.875 01Aug33	571748AK8	0.008	
73	McDONALD'S CORPORATION	CONS	5D8148AD7	MCD 5.8 15Oct17	58013MEB6	0.008	
74	McKesson Corporation	CONS	UZDD52AA6	MCK 7.65 01Mar27	581557AM7	0.008	
75	MeadWestvaco Corporation	INDU, HVOL	5DB667AD2	MWV 7.95 15Feb31	961548AY0	0.008	
76	MetLife, Inc.	FIN, HVOL	5EA6BXAD8	MET 4.75 08Feb21	59156RAX6	0.008	
77	Mondelez International, Inc.	CONS	669B27AB6	MONDINT 6.5 11Aug17	50075NAS3	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	6BABCAAB5	JWN 6.95 15Mar28	655664AH3	0.008	
84	NORFOLK SOUTHERN CORPORATION	INDU	6BADCBAB6	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	7I8779AA1	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	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, HVOL	7FEB65AC7	SWY 7.25 01Feb31	786514BA6	0.008	
94	Sempra Energy	ENRG	897ED6AC2	SRE 6.15 15Jun18	816851AJ8	0.008	
95	Simon Property Group, L.P.	FIN	8AAG87AD2	SPG-LP 5.25 01Dec16 BondCall	828807BW6	0.008	
96	SLM Corporation	FIN, HVOL	7FC86RAD6	SLMA 6.25 25Jan16	78442FEK0	0.008	
97	Southwest Airlines Co.	CONS	8C8BB5AC4	LUV 5.125 01Mar17	844741AX6	0.008	
98	Staples, Inc.	CONS, HVOL	8DA533AD4	SPLS 2.75 12Jan18	855030AL6	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	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	457B66AC8	HIG 6 15Jan19	416515AV6	0.008	
106	The Hillshire Brands Company	CONS, HVOL	4H57DHAA5	THHILL 4.1 15Sep20	803111AS2	0.008	
107	The Home Depot, Inc.	CONS	47A77DAC3	HD 5.875 16Dec36 BondCall	437076AS1	0.008	
108	THE KROGER CO.	CONS	5F1148AD9	KR 6.15 15Jan20	501044CH2	0.008	
109	The Sherwin-Williams Company	INDU	8A677CAA3	SHW 7.375 01Feb27	824348AL0	0.008	
110	The Walt Disney Company	TMT	279AEFAC7	DIS 5.625 15Sep16 BondCall	25468PCE4	0.008	
111	Time Warner Cable Inc.	TMT	8GFA5LAB3	TW-Cab 5.85 01May17	88732JAH1	0.008	
112	Time Warner Inc.	TMT	8GFA48AC1	TW 5.875 15Nov16 BondCall	887317AC9	0.008	
113	Transocean Inc.	ENRG, HVOL	8HCB83AB5	RIG 7.375 15Apr18 Struc	893830AK5	0.008	
114	Tyson Foods, Inc.	CONS	9J26DDAE2	TSN 6.6 01Apr16 Struc	902494AN3	0.008	
115	Union Pacific Corporation	INDU	997F99AD5	UNP 6.625 01Feb29	907818CF3	0.008	
116	United Parcel Service, Inc.	CONS	9A2443AA6	UPS-Americalnc 8.375 01Apr30	911308AB0	0.008	
117	UnitedHealth Group Incorporated	FIN	9A456TAE4	UNH 6 15Feb18	91324PBJ0	0.008	
118	Valero Energy Corporation	ENRG	9AAA4IAB8	VLOC 8.75 15Jun30	91913YAB6	0.008	
119	Verizon Communications Inc.	TMT	9B759LAB7	VRZN 5.5 01Apr17 BondCall	92343VAG9	0.008	
120	Viacom Inc.	TMT	9B7A8SAD0	VIAINC 6.875 30Apr36 Struc	925524AX8	0.008	
121	WAL-MART STORES, INC.	CONS	9C4256AC2	WMT 5.875 05Apr27	931142CH4	0.008	
122	Whirlpool Corporation	CONS	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	9HGCDBAB5	YUM 6.25 15Mar18	988498AC5	0.008	

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