

Reference Entity	Sector	CLIP	Reference Obligation			Weighting
			Coupon	Maturity	CUSIP	
1 AmerisourceBergen Corporation	BB	0D37AHAA3	8.125%	1-Sep-08	03073QAB4	1.000%
2 ABITIBI-CONSOLIDATED INC.	HB, BB	003CB6AA3	8.550%	1-Aug-10	003924AG2	1.000%
3 The AES Corporation	B	0A143HAA6	9.500%	1-Jun-09	00130HAQ8	1.000%
4 AK Steel Corporation	HB, B	0A169AAA0	7.875%	15-Feb-09	001546AE0	1.000%
5 ADVANCED MICRO DEVICES, INC.	B	007G93AA0	7.750%	1-Nov-12	007903AG2	1.000%
6 Amkor Technology, Inc.	HB	0D47B7AA3	9.250%	15-Feb-08	031652AM2	1.000%
7 AMR Corporation	HB	0A18DBAA9	9.000%	1-Aug-12	001765AU0	1.000%
8 American Tower Corporation	B		7.125%	15-Oct-12	029912AQ5	1.000%
9 ArvinMeritor, Inc.	BB	0E7688AA2	8.750%	1-Mar-12	043353AA9	1.000%
10 Allied Waste North America, Inc.	HB	01AED5AC5	7.375%	15-Apr-14	01958XBH9	1.000%
11 Allegheny Energy Supply Company, LLC	BB	018A99AC3	8.250%	15-Apr-12	017363AE2	1.000%
12 BOMBARDIER INC.	HB, BB	09GEC6AA5	6.750%	1-May-12	097751AG6	1.000%
13 Bowerwater Incorporated	BB	1B239BAC7	6.500%	15-Jun-13	102183AK6	1.000%
14 CROWN EUROPEAN HOLDINGS	B	FH5CHZAA8	9.500%	1-Mar-11	228344AC1	1.000%
15 Chesapeake Energy Corporation	BB		6.250%	15-Jan-18	165167BQ9	1.000%
16 CHARTER COMMUNICATIONS HOLDINGS, LLC	HB	1H728WAB8	10.000%	1-Apr-09	16117PAK6	1.000%
17 CELESTICA INC.	B	1G611RAB1	7.875%	1-Jul-11	15101QAB4	1.000%
18 CMS Energy Corporation	B	137DHFCAA4	7.500%	15-Jan-09	125896AH3	1.000%
19 Case New Holland Inc.	BB	15BB8AAA9	9.250%	1-Aug-11	147446AA6	1.000%
20 Calpine Corporation	HB	1E447BAB1	8.500%	15-Feb-11	131347AW6	1.000%
21 CSC Holdings, Inc.	B	1D8934AB8	7.625%	1-Apr-11	126304AP9	1.000%
22 Citizens Communications Company	BB	18B98EAA0	9.250%	15-May-11	17453BAB7	1.000%
23 DANA CORPORATION	HB, BB	258D92AE7	5.850%	15-Jan-15	235811AY2	1.000%
24 Dillard's, Inc.	B	2H946DAB5	7.130%	1-Aug-18	254067AH4	1.000%
25 Delhaize America, Inc.	BB	26ACEGAB3	8.125%	15-Apr-11	246688AE5	1.000%
26 D.R. Horton, Inc.	BB	2F664BAA5	8.000%	1-Feb-09	23331AAD1	1.000%
27 EchoStar DBS Corporation	BB	29FFDMAB3	5.750%	1-Oct-08	27876GAM0	1.000%
28 Dole Food Company, Inc.	B	27BC65AB3	7.250%	1-May-09	256605AJ5	1.000%
29 Delphi Corporation	HB	26AF99AA0	6.500%	15-Aug-13	247126AE5	0.000%
30 Dura Operating Corp.	HB	28C95SAA0	9.000%	1-May-09	26632QAH6	1.000%
31 Dynegy Holdings Inc.	HB	28E97RAA8	6.875%	1-Apr-11	26816LAD4	1.000%
32 Eastman Kodak Company	B	29EBA7AC7	7.250%	15-Nov-13	277461BD0	1.000%
33 El Paso Corporation		2AB69RAC6	6.950%	15-Dec-07	28368EAC0	1.000%
34 Ford Motor Company	HB, BB	3H98A7AA5	7.450%	16-Jul-31	345370CA6	1.000%
35 FelCor Lodging Limited Partnership	B	UX4674AB8	8.500%	1-Jun-11	31430QAL1	1.000%
36 FAIRFAX FINANCIAL HOLDINGS LIMITED	HB, BB	333C91AB6	7.375%	15-Apr-18	303901AG7	1.000%
37 FLEXTRONICS INTERNATIONAL LTD.	BB	36CCBMA00	6.500%	15-May-13	33938EAH0	1.000%
38 FOREST OIL CORPORATION	BB	37A69AAA4	8.000%	15-Jun-08	346091AP6	1.000%
39 GENERAL MOTORS CORPORATION	HB, BB	3A7486AD0	7.125%	15-Jul-13	370442BS3	1.000%
40 Georgia-Pacific Corporation	BB	3AA5BHAA1	8.125%	15-May-11	373298BV9	1.000%
41 The Goodyear Tire & Rubber Company	HB, B	3BA7A5AB0	7.857%	15-Aug-11	382550AH4	1.000%
42 HCA Inc.	BB	4E452AAA4	6.950%	1-May-12	404119AE9	1.000%
43 Host Marriott, L.P.	BB	4I518MAC7	7.125%	1-Nov-13	44108EAS7	1.000%
44 Huntsman International LLC	B	48B71RAB7	10.125%	1-Jul-09	447012AB1	1.000%
45 Starwood Hotels & Resorts Worldwide, Inc.	BB	8DAE9AAB7	7.875%	1-May-12	85590AAD6	1.000%
46 Houghton Mifflin Company	B	4I56B6AA1	8.250%	1-Feb-11	441560AK5	1.000%
47 IKON Office Solutions, Inc.	BB	4J6884AA3	7.300%	1-Nov-27	451713AC5	1.000%
48 Intelsat, Ltd.	HB	49DA2EAB4	6.500%	1-Nov-13	45820EAH5	1.000%
49 Iron Mountain Incorporated		4A8ACAA04	7.750%	15-Jan-15	462846AB2	1.000%
50 KB Home	BB	4CECCQAB4	7.750%	1-Feb-10	48666KAF6	1.000%
51 Liberty Media Corporation	BB	5I3786AB2	5.700%	15-May-13	530718AC9	1.000%
52 Lear Corporation	HB, BB	5H39EBAA4	8.110%	15-May-09	521865AE5	1.000%
53 Levi Strauss & Co.	HB	579A9XAB3	12.250%	15-Dec-12	52736RAN2	1.000%
54 L-3 Communications Corporation	BB	UZ523AAA3	7.625%	15-Jun-12	502413AJ6	1.000%
55 Lucent Technologies Inc.	B	59DDA9AA1	5.500%	15-Nov-08	549463AD9	1.000%
56 Level 3 Communications, Inc.	HB	5H99BWA05	9.125%	1-May-08	52729NAC4	1.000%
57 Lyondell Chemical Company	B	UZA6ACAB4	9.500%	15-Dec-08	552078AQ0	1.000%
58 MEDIACOM LLC	HB, B	UZDA8DAA5	9.500%	15-Jan-13	58445MAJ1	1.000%
59 MGM MIRAGE	BB	5A7BE8AC3	6.000%	1-Oct-09	552953AF8	1.000%

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60	MeriStar Hospitality Corporation	B	5DHHC2AA2	9.125%	15-Jan-11	58984SAA4	1.000%
61	Mosaic Global Holdings Inc.	B	67AD8JAA8	7.375%	1-Aug-18	449669CD0	1.000%
62	Nalco Company	B	68BHDAAA9	7.750%	15-Nov-11	629855AD9	1.000%
63	NAVISTAR INTERNATIONAL CORPORATION	BB	69CC7IAD1	7.500%	15-Jun-11	63934EAH1	1.000%
64	NOVA CHEMICALS CORPORATION	BB	6CFGE3AB1	6.500%	15-Jan-12	66977WAF6	1.000%
65	Nortel Networks Corporation	B	6BBBEBAB7	4.250%	1-Sep-08	656568AB8	1.000%
66	Owens-Illinois, Inc.	B	6F97DEAB8	7.500%	15-May-10	690768BD7	1.000%
67	Pride International, Inc.	BB	7B5AC5AB3	7.375%	15-Jul-14	74153KAF9	1.000%
68	Parker Drilling Company	B	7H1189AC9	9.625%	1-Oct-13	701081AM3	1.000%
69	Six Flags, Inc.	HB	8B301QAC0	8.875%	1-Feb-10	83001PAD1	1.000%
70	PolyOne Corporation	HB,B	7A48GYAA6	10.625%	15-May-10	73179PAD8	1.000%
71	PRIMEDIA Inc.	B	7B56CRAA6	8.875%	15-May-11	74157KAF8	1.000%
72	Qwest Capital Funding, Inc.	HB	7BDA4HAA9	7.250%	15-Feb-11	74913EAH3	1.000%
73	Rite Aid Corporation	HB	7DDEC9AA7	7.125%	15-Jan-07	76775AAH7	1.000%
74	R.J. Reynolds Tobacco Holdings, Inc.	B	7D79AMAA7	7.250%	1-Jun-12	76182KAN5	1.000%
75	ROYAL CARIBBEAN CRUISES LTD.	BB	7F8168AC0	8.750%	2-Feb-11	780153AL6	1.000%
76	Reliant Energy, Inc.	B	7CEE7DAA4	9.250%	15-Jul-10	75952BAF2	1.000%
77	Sinclair Broadcast Group, Inc.	B	8ABB48AA0	8.000%	15-Mar-12	829226AM1	1.000%
78	SUNGARD DATA SYSTEMS INC	HB,B		9.125%	15-Aug-13	867363AF0	1.000%
79	Smithfield Foods, Inc.	BB	8B546CAB8	7.750%	15-May-13	832248AH1	1.000%
80	Saks Incorporated	B	7GCAE3AA9	8.250%	15-Nov-08	79377WAA6	1.000%
81	Soletron Corporation	B	8B759AAA6	0.000%	8-May-20	834182AK3	1.000%
82	Standard Pacific Corp.	BB	U2D947AB6	6.875%	15-May-11	85375CAN1	1.000%
83	SERVICE CORPORATION INTERNATIONAL	BB	898CBBAA0	7.700%	15-Apr-09	817565AP9	1.000%
84	Smurfit-Stone Container Enterprises, Inc.	B	8B599AAA0	9.750%	1-Feb-11	861589AX7	1.000%
85	TEMBEC INDUSTRIES INC.	HB,B	CKGB9CAA4	8.500%	1-Feb-11	87971KAC1	1.000%
86	Texas Genco LLC	B	8GA68JAA1	6.875%	15-Dec-14	U88243AA5	1.000%
87	TENET HEALTHCARE CORPORATION	B	8G836JAC9	6.375%	1-Dec-11	88033GAT7	1.000%
88	TOYS "R" US, INC.	HB, B	8HB568AD0	7.375%	15-Oct-18	892335AL4	1.000%
89	Triad Hospitals, Inc.	B	U2HEB9AB9	7.000%	15-Nov-13	89579KAE9	1.000%
90	SunCom Wireless, Inc.	HB	8ED94HAC1	8.750%	15-Nov-11	896778AH0	1.000%
91	TRW Automotive Inc.	BB	8F98AQAB0	9.375%	15-Feb-13	87264QAM2	1.000%
92	Tesoro Corporation	B	8G976FAB9	9.625%	1-Apr-12	881609AL5	1.000%
93	Unisys Corporation	BB	999B35AB0	6.875%	15-Mar-10	909214BH0	1.000%
94	UnumProvident Corporation	BB	9A67B7AA8	7.625%	1-Mar-11	91529YAC0	1.000%
95	United Rentals (North America), Inc.	B	U3A24CAC9	6.500%	15-Feb-12	911365AN4	1.000%
96	Visteon Corporation	HB, B	9BABC3AB8	7.000%	10-Mar-14	92839UAC1	1.000%
97	VINTAGE PETROLEUM, INC.	BB	9B9BA6AB5	8.250%	1-May-12	927460AK1	1.000%
98	The Williams Companies, Inc.	B	9FFD9CAA6	7.125%	1-Sep-11	969457BF6	1.000%
99	UNITED STATES STEEL CORPORATION	BB	9A389SAD0	9.750%	15-May-10	912909AA6	1.000%
100	Xerox Corporation	BB	9HC533AD2	6.875%	15-Aug-11	984121BN2	1.000%

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