

Reference Entity	Sub-Index	CLIP	Reference Obligation	CUSIP	Weighting	Monoline
1 ACE LIMITED	Financials	0A4848AC9	ACE-INAHldgs 8.875 15Aug29	00440EAC1	0.800%	
2 Aetna Inc.	Financials	0A8985AA9	AET 7.875 01Mar11	00817YAB4	0.800%	
3 Albertson's, Inc.	Consumer Products and Retail	0B4414AA2	ABS 7.5 15Feb11	013104AJ3	0.800%	
4 Alcan Inc.	Basic Industrials	014A87AB4	AL 4.875 15Sep12	013716AR6	0.800%	
5 Alcoa Inc.	Basic Industrials	014B98AA1	AA 6.5 01Jun11	013817AD3	0.800%	
6 ALLTEL Corporation	TMT	0C203CAA0	AT 7 01Jul12	020039DB6	0.800%	
7 Altria Group, Inc.	Consumer Products and Retail	0C4291AC8	MO 7 04Nov13	02209SAA1	0.800%	
8 American Axle & Manufacturing, Inc.	Basic Industrials	UU2679AA7	AXL-Inc 5.25 11Feb14	02406PAE0	0.800%	
9 AMERICAN ELECTRIC POWER COMPANY, INC.	Energy	027A8AAB2	AEP 5.375 15Mar10	025537AD3	0.800%	
10 American Express Company	Financials	027D97AB2	AXP 4.875 15Jul13	025816AQ2	0.800%	
11 American International Group, Inc.	Financials	028EFBAB3	AIG 0 09Nov31	026874AP2	0.800%	
12 Amgen Inc.	Consumer Products and Retail	0D4278AB5	AMGN 0 01Mar32	031162AE0	0.800%	
13 Anadarko Petroleum Corporation	Energy	0A3576AA1	APC 6.125 15Mar12	032511AT4	0.800%	
14 Arrow Electronics, Inc.	TMT	0E69A8AA4	ARW 6.875 01Jun18	042735AL4	0.800%	
15 AutoZone, Inc.	Consumer Products and Retail	0F8665AA6	AZO 5.875 15Oct12	053332AC6	0.800%	
16 Baxter International Inc.	Consumer Products and Retail	0H8994AA6	BAX 6.625 15Feb28	071813AM1	0.800%	
17 BellSouth Corporation	TMT	07GHE6AA0	BLS 6 15Oct11	079860AB8	0.800%	
18 Boeing Capital Corporation	Basic Industrials	09G715AC0	BA-CapCorp 6.5 15Feb12	097014AG9	0.800%	
19 Bristol-Myers Squibb Company	Consumer Products and Retail	1C1134AA6	BMJ 5.75 01Oct11	110122AG3	0.800%	
20 Burlington Northern Santa Fe Corporation	Basic Industrials	1D39H2AA4	BNI 6.75 15Jul11	12189TAT1	0.800%	
21 Campbell Soup Company	Consumer Products and Retail	1E786BAC8	CPB 4.875 01Oct13	134423BA8	0.800%	
22 Capital One Bank	Financials	1F444NAC3	COF-Bank 5.125 15Feb14	14040EHK1	0.800%	
23 Cardinal Health, Inc.	Consumer Products and Retail	1F55D7AA8	CAH 6.75 15Feb11	14149YAF5	0.800%	
24 CARNIVAL CORPORATION	Consumer Products and Retail	1F79BDAD1	CCL 6.65 15Jan28	143658AH5	0.800%	
25 Caterpillar Inc.	Basic Industrials	15DA35AA5	CAT 6.55 01May11	149123BH3	0.800%	
26 Candant Corporation	Consumer Products and Retail	1G6444AC1	CD 7.375 15Jan13	151313AP8	0.800%	
27 Centex Corporation	Basic Industrials	1G7543AC9	CTX 7.875 01Feb11	152312AG9	0.800%	
28 CenturyTel, Inc.	TMT	16BD70AB4	CTL 7.875 15Aug12	156700AG1	0.800%	
29 CIGNA Corporation	Financials	137A59AB5	CI 6.375 15Oct11	125509BG3	0.800%	
30 Cingular Wireless LLC	TMT	1196CZAB3	CNG 6.5 15Dec11	17248RAF3	0.800%	
31 CIT Group Inc.	Financials	137AD9AF7	CIT 7.75 02Apr12	125581AB4	0.800%	
32 Clear Channel Communications, Inc.	TMT	19C952AA6	CCU 7.65 15Sep10	184502AK8	0.800%	
33 Comcast Cable Communications, LLC	TMT	2C02BLAA7	CMCSA-CableLLC 6.75 30Jan11	20029PAL3	0.800%	
34 Computer Sciences Corporation	TMT	2C5899AA9	CSC 7.375 15Jun11	205363AE4	0.800%	
35 ConAgra Foods, Inc.	Consumer Products and Retail	225DGFAA8	CAG 6.75 15Sep11	205887BA9	0.800%	
36 CONOCOPHILLIPS	Energy	228A7HAA7	COP 4.75 15Oct12	20825CAE4	0.800%	
37 Constellation Energy Group, Inc.	Energy	2D13A8AB0	CEG 7 01Apr12	210371AH3	0.800%	
38 Countrywide Home Loans, Inc.	Financials	2E45A1AA7	CCR-HomeLoans 5.625 15Jul09	22237LMY5	0.800%	
39 Cox Communications, Inc.	TMT	2E6448AA0	COX-CommInc 7.75 01Nov10	224044Y3	0.800%	
40 CSX Corporation	Basic Industrials	138A48AA9	CSX 6.75 15Mar11	126408AP8	0.800%	
41 CVS Corporation	Consumer Products and Retail	138CB5AC9	CVS 4.875 15Sep14	126650AV2	0.800%	
42 Deere & Company	Basic Industrials	2G85A1AB9	DE 6.95 25Apr14	244199BB0	0.800%	
43 Devon Energy Corporation	Energy	2H68GVAC6	DVN 7.95 15Apr32	251799AA0	0.800%	
44 Dominion Resources, Inc.	Energy	27CBAFAB7	D 6.25 30Jun12	25746UAJ8	0.800%	
45 Duke Energy Corporation	Energy	28A7CIAB8	DUK 6.25 15Jan12	264399DW3	0.800%	
46 E. I. du Pont de Nemours and Company	Basic Industrials	2I9887AB5	DD 4.875 30Apr14	263534BN8	0.800%	
47 Eastman Chemical Company	Basic Industrials	29EB75AC5	EMN 7 15Apr12	277432AE0	0.800%	
48 EOP Operating Limited Partnership	Financials	28EFDCAA0	EOP-EOPOpLP 7 15Jul11	268766BU5	0.800%	
49 Federal Home Loan Mortgage Corporation	Financials	343A80AA3	FHLMC 5.5 15Sep11	3134AAHF4	0.800%	
50 Federal National Mortgage Association	Financials	3E48EVAC6	FNMA 4.375 15Sep12	31359MPF4	0.800%	
51 Federated Department Stores, Inc.	Consumer Products and Retail	3E5491AA3	FD 6.625 01Apr11	31410HAS0	0.800%	
52 FirstEnergy Corp.	Energy	36AGC5AA1	FE 6.45 15Nov11	337932AB3	0.800%	
53 General Electric Capital Corporation	Financials	39FF84AC6	GE-CapCorp 6 15Jun12	36962GY4	0.800%	
54 General Mills, Inc.	Consumer Products and Retail	3A7367AA8	GIS 6 15Feb12	370334AS3	0.800%	
55 Goodrich Corporation	Basic Industrials	3BA5BGAB9	GR 7.625 15Dec12	382388AP1	0.800%	
56 HALLIBURTON COMPANY	Energy	4E6837AC8	HAL 5.5 15Oct10	406216AR2	0.800%	
57 Harrah's Operating Company, Inc.	Consumer Products and Retail	4F498HAB0	HET-OpCo 5.375 15Dec13	413627AN0	0.800%	
58 Hewlett-Packard Company	TMT	46AA59AB1	HPQ 6.5 01Jul12	428236AG8	0.800%	
59 Hilton Hotels Corporation	Consumer Products and Retail	475ACCA0	HLT 7.625 01Dec12	432848AX7	0.800%	
60 Honeywell International Inc.	Basic Industrials	47BD67AA7	HON 7.5 01Mar10	438516AK2	0.800%	
61 IAC/InterActiveCorp	TMT	48DAAYAA5	IACI 7 15Jan13	902984AD5	0.800%	
62 Ingersoll-Rand Company	Basic Industrials	49BEECAA1	IR-NJ 9 15Aug21	456866AG7	0.800%	
63 International Business Machines Corporation	TMT	49EB20AC9	IBM 4.75 29Nov12	459200BA8	0.800%	
64 International Lease Finance Corporation	Financials	49EGB9AA3	AIG-IntLeaseFin 6.375 15Mar09	459745EZ4	0.800%	
65 International Paper Company	Basic Industrials	4A615AAA6	IP 6.75 01Sep11	460146BN2	0.800%	
66 Jones Apparel Group, Inc.	Consumer Products and Retail	4C807BAD2	JNY 5.125 15Nov14	480081AH1	0.800%	
67 Knight-Ridder, Inc.	TMT	4DI944AA5	KRI 7.125 01Jun11	499040AM5	0.800%	
68 Kraft Foods Inc.	Consumer Products and Retail	5F07CSAA0	KFT 5.625 01Nov11	50075NAB0	0.800%	

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69 Lennar Corporation	Basic Industrials	5H865CAB1	LEN 5.95 01Mar13	526057AG9	0.800%	
70 Limited Brands, Inc.	Consumer Products and Retail	8GB68RAB0	LTD 6.125 01Dec12	532716AH0	0.800%	
71 Lockheed Martin Corporation	Basic Industrials	58CHB3AA7	LMT 8.2 01Dec09	539830AL3	0.800%	
72 Loews Corporation	Financials	5J4466AC6	LTR 8.875 15Apr11	540424AE8	0.800%	
73 Marriott International, Inc.	Consumer Products and Retail	5C8A93AB9	MAR 7.875 15Sep09	571900AQ2	0.800%	
74 MARSH & McLENNAN COMPANIES, INC.	Financials	5C88BCAB1	MMC 5.375 15Jul14	571748AM4	0.800%	
75 MBIA Insurance Corporation	Financials				0.800%	Monoline Provisions applicable
76 McDonald's Corporation	Consumer Products and Retail	5D8148AB1	MCD 6 15Apr11	58013MDM3	0.800%	
77 McKesson Corporation	Consumer Products and Retail	UZDD52AB4	MCK 7.75 01Feb12	58155QAA1	0.800%	
78 MeadWestvaco Corporation	Basic Industrials	5DB667AC4	MWV 6.85 01Apr12	583334AA5	0.800%	
79 MetLife, Inc.	Financials	5EA6BXAA4	MET 6.125 01Dec11	59156RAC2	0.800%	
80 Motorola, Inc.	TMT	61207DAB3	MOT 7.625 15Nov10	620076AR0	0.800%	
81 National Rural Utilities Cooperative Finance Corporation	Energy	69AB75AA9	NRUC 7.25 01Mar12	637432CU7	0.800%	
82 Newell Rubbermaid Inc.	Consumer Products and Retail	6B634BAC3	NWL 6.75 15Mar12	651229AB2	0.800%	
83 News America Incorporated	TMT	6B76CAA2	NWS-AmInc 7.25 18May18	652482AM2	0.800%	
84 Nordstrom, Inc.	Consumer Products and Retail	6BABC3AA7	JWN 5.625 15Jan09	655664AG5	0.800%	
85 NORFOLK SOUTHERN CORPORATION	Basic Industrials	6BADC8AB6	NSC 7.7 15May17	655844AE8	0.800%	
86 Northrop Grumman Corporation	Basic Industrials	6CCE87AA9	NOC-SysCorp 7.125 15Feb11	666807AT9	0.800%	
87 Omnicom Group Inc.	TMT	6E9AAAAB5	OMC 0 31Jul32	681919AM8	0.800%	
88 Progress Energy, Inc.	Energy	7B7589AA1	PGN 7.1 01Mar11	743263AD7	0.800%	
89 Pulte Homes, Inc.	Basic Industrials	7B9DEDAB4	PHM 7.875 01Aug11	745867AL5	0.800%	
90 RadioShack Corporation	Consumer Products and Retail	7C547BAA0	RSH 7.375 15May11	750438AB9	0.800%	
91 Raytheon Company	Basic Industrials	7CA622AC0	RTN 8.3 01Mar10	755111BH3	0.800%	
92 Rohm and Haas Company	Basic Industrials	7EC8A8AA2	ROH 7.4 15Jul09	775371AR8	0.800%	
93 Sabre Holdings Corporation	Consumer Products and Retail	7FDE95AA3	TSG 7.35 01Aug11	785905AA8	0.800%	
94 Safeway Inc.	Consumer Products and Retail	7FEB65AB9	SWY 5.8 15Aug12	786514BF5	0.800%	
95 Sara Lee Corporation	Consumer Products and Retail	813422AA3	SLE 6.15 19Jun08	80311TCF7	0.800%	
96 SBC Communications Inc.	TMT	7FBFBFAB3	SBC 5.875 15Aug12	78387GAK9	0.800%	
97 Sempra Energy	Energy	897ED6AB4	SRE 6 01Feb13	816851AF6	0.800%	
98 Simon Property Group, L.P.	Financials	8AAG87AC4	SPG-LP 6.35 28Aug12	828807AQ0	0.800%	
99 Southwest Airlines Co.	Consumer Products and Retail	8C8BB5AA8	LUV 6.5 01Mar12	844741AV0	0.800%	
100 Sprint Corporation	TMT		FON-CapCorp 8.375 15Mar12	852060AS1	0.800%	
101 SUPERVALU INC.	Consumer Products and Retail	8EED89AA9	SVU 7.5 15May12	868536AR4	0.800%	
102 Target Corporation	Consumer Products and Retail	8FD73GAD3	TGT 5.875 01Mar12	87612EAH9	0.800%	
103 TEXTRON FINANCIAL CORPORATION	Basic Industrials	8GB4A1AB2	TXT-FinCorp 6 20Nov09	883199AQ4	0.800%	
104 The Allstate Corporation	Financials	8C2002AA5	ALL 7.2 01Dec09	020002AK7	0.800%	
105 The Chubb Corporation	Financials	1I8355AB5	CB 6 15Nov11	171232AF8	0.800%	
106 The Dow Chemical Company	Basic Industrials	2I6597AA5	DOW 6 01Oct12	260543BR3	0.800%	
107 The Gap, Inc.	Consumer Products and Retail	39ABD6AB1	GPS 8.88 15Dec08	364760AG3	0.800%	
108 The Hartford Financial Services Group, Inc.	Financials	457B66AA2	HIG 7.9 15Jun10	416515AE4	0.800%	
109 THE KROGER CO.	Consumer Products and Retail	5F1148AC1	KR 5.5 01Feb13	501044CE9	0.800%	
110 The Walt Disney Company	TMT	279AEFAA1	DIS 6.375 01Mar12	25468PBX3	0.800%	
111 Time Warner Inc.	TMT	8GFA48AA5	TW 6.875 01May12	00184AAF2	0.800%	
112 Toll Brothers, Inc.	Basic Industrials	8GHDBFAA3	TOL-FinCorp 6.875 15Nov12	88947EAA8	0.800%	
113 Transocean Inc.	Energy	8HCBB3AA7	RIG 6.625 15Apr11	893830AE9	0.800%	
114 Tyson Foods, Inc.	Consumer Products and Retail	9J26DDAD4	TSN 8.25 01Oct11	902494AM5	0.800%	
115 Union Pacific Corporation	Basic Industrials	997F99AA1	UNP 6.125 15Jan12	907818CN6	0.800%	
116 Valero Energy Corporation	Energy	9AAA41AA7	VLO 6.875 15Apr12	91913YAD2	0.800%	
117 Verizon Global Funding Corp.	TMT	9B578KAB0	VZ-GlobFund 7.25 01Dec10	923444AL0	0.800%	
118 Viacom Inc.	TMT	9B7A76AB3	VIA 7.7 30Jul10	925524AJ9	0.800%	
119 Wal-Mart Stores, Inc.	Consumer Products and Retail	9C4256AA6	WMT 6.875 10Aug09	931142BE2	0.800%	
120 Washington Mutual, Inc.	Financials	9CC54AC6	WM 4 15Jan09	939322AL7	0.800%	
121 Wells Fargo & Company	Financials	9DDGBAAD1	WFC 3.98 29Oct10	94974BAZ3	0.800%	
122 Weyerhaeuser Company	Basic Industrials	9F837CAC4	WY 6.75 15Mar12	962166BP8	0.800%	
123 Whirlpool Corporation	Consumer Products and Retail	9F9652AA4	WHR 8.6 01May10	963320AK2	0.800%	
124 Wyeth	Consumer Products and Retail	9HB326AB6	WYE 5.25 15Mar13	983024AA8	0.800%	
125 XL CAPITAL LTD	Financials	9HBA9RAB7	XL 5.25 15Sep14	98372PAF5	0.800%	

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