

CDX IG 13 - Alpha Sort

Trade Date	12/8/2009		Average Spread	PV01 Weighted	Intrinsic Spread
Notional	100,000,000	Spread	105.64	102.62	102.5
Spread	97.75	Delta	7.89	4.87	4.75

Ticker	Legal Name	5Y Spd		5Y MTM	5Y PV01	10Y Spd	10Y MTM	10Y PV01
AA	Alcoa Inc.	209.9	12/4/2009 13:41	38,260.7	4.77	257.45	92,089.1	7.67
ABX	BARRICK GOLD CORPORATION	67.2	12/8/2009 14:53	-14,260.7	4.99	87.14	-10,341.7	8.56
ACE	ACE Limited	75.2	12/7/2009 16:22	-11,198.1	4.97	85.1	-11,677.9	8.55
AEP	MERICAN ELECTRIC POWER COMPANY, INC	62.3	12/8/2009 9:42	-16,185.0	5	73.19	-19,782.0	8.62
AET	Aetna Inc.	105.0	12/4/2009 11:29	110.1	4.9	114.92	7,941.6	8.35
AIG	American International Group, Inc.	652.6	12/7/2009 18:46	172,049.8	4.15	608.59	241,821.0	6.21
ALL	The Allstate Corporation	75.2	12/7/2009 16:22	-11,198.1	4.97	85.1	-11,677.9	8.55
AMGN	Amgen Inc.	65.1	11/30/2009 11:09	-15,029.5	4.98	72.13	-20,464.1	8.61
APC	Anadarko Petroleum Corporation	75.1	12/1/2009 15:24	-11,198.1	4.96	87.1	-10,341.7	8.54
ARW	Arrow Electronics, Inc.	85.1	12/7/2009 10:16	-7,397.9	4.96	124.52	14,283.5	8.4
ATTINC	AT&T Inc.	85.1	12/4/2009 14:43	-7,397.9	4.95	104.95	1,501.7	8.45
AVT	Avnet, Inc.	124.8	12/8/2009 14:03	7,496.5	4.89	154.12	32,737.5	8.19
AXP	American Express Company	114.9	12/4/2009 16:11	3,818.4	4.89	119.9	11,124.7	8.31
AZO	AutoZone, Inc.	77.1	11/24/2009 8:08	-10,435.6	4.96	87.08	-10,341.7	8.53
BAX	Baxter International Inc.	45.2	12/8/2009 11:12	-22,786.9	5.02	49.17	-36,445.3	8.75
BA_CAP	Boeing Capital Corporation	92.1	12/3/2009 9:10	-4,752.5	4.94	103.97	852.2	8.43
BDK	The Black & Decker Corporation	40.3	11/30/2009 9:36	-24,746.1	5.04	55.4	-32,221.6	8.76
BMJ	Bristol-Myers Squibb Company	55.1	12/7/2009 7:19	-18,892.3	4.99	59.11	-29,427.5	8.68
BNI	Burlington Northern Santa Fe Corporation	59.1	11/16/2009 13:08	-17,382.1	4.99	68.18	-23,203.0	8.65
BXP	Boston Properties Limited Partnership	169.8	11/16/2009 10:20	23,769.8	4.79	169.79	41,652.2	7.99
CAG	ConAgra Foods, Inc.	48.1	11/19/2009 13:34	-21,615.1	5.01	55.17	-32,221.7	8.71
CAH	Cardinal Health, Inc.	65.1	12/8/2009 7:31	-15,029.5	4.98	72.12	-20,464.1	8.61
CAT	Caterpillar Inc.	87.1	12/7/2009 12:18	-6,641.5	4.95	99.01	-2,409.8	8.46
CB	The Chubb Corporation	50.2	12/7/2009 16:32	-20,835.6	5.01	55.16	-32,221.7	8.71
CBS	CBS Corporation	134.5	12/8/2009 14:10	11,144.7	4.89	163.82	38,703.1	8.14
CCL	CARNIVAL CORPORATION	103.2	11/19/2009 7:18	-549.4	4.92	124.68	14,283.5	8.34
CEG	Constellation Energy Group, Inc.	180.7	12/8/2009 9:43	27,898.1	4.81	198.62	58,880.5	7.9
CI	CIGNA Corporation	184.6	12/4/2009 14:05	28,945.9	4.76	194.42	56,064.1	7.87
CMCSA_CORP	Comcast Corporation	109.9	12/7/2009 13:53	1,968.1	4.91	129.65	17,418.3	8.3
CNG	AT&T Mobility LLC	42.2	12/3/2009 13:34	-23,961.4	5.02	57.32	-30,822.5	8.73
CNQ	CANADIAN NATURAL RESOURCES LIMITED	87.1	12/3/2009 10:47	-6,641.5	4.95	106.92	2,797.6	8.45
COF_B	Capital One Bank (USA), National Association	95.0	12/8/2009 12:42	-3,628.5	4.93	95.01	-5,037.6	8.44
COP	ConocoPhillips	45.2	9/10/2009 17:37	-22,786.9	5.01	50.17	-35,738.7	8.74
COX	Cox Communications, Inc.	80.2	12/4/2009 13:49	-9,294.1	4.97	109.85	4,734.0	8.46
CPB	Campbell Soup Company	38.2	11/20/2009 8:59	-25,532.0	5.02	42.14	-41,422.4	8.79
CSC	Computer Sciences Corporation	43.2	12/8/2009 9:57	-23,569.6	5.02	63.36	-26,650.5	8.71
CSCO	Cisco Systems, Inc.	48.2	12/7/2009 14:42	-21,615.2	5.01	63.28	-26,650.5	8.69
CSX	CSX Corporation	68.2	11/23/2009 10:34	-13,876.8	4.99	78.15	-16,387.1	8.59
CTL	CenturyTel, Inc.	90.1	12/3/2009 14:51	-5,509.4	4.96	124.54	14,283.5	8.39
CVS	CVS Caremark Corporation	68.1	12/1/2009 15:59	-13,876.8	4.97	78.11	-16,387.2	8.58
D	Dominion Resources, Inc.	48.3	12/8/2009 9:43	-21,615.1	5.02	63.29	-26,650.4	8.7
DD	E. I. du Pont de Nemours and Company	70.2	11/23/2009 13:31	-13,109.9	4.98	80.13	-15,036.5	8.57
DE	Deere & Company	62.2	12/7/2009 12:19	-16,185.0	4.99	72.17	-20,464.1	8.62
DELL	Dell Inc.	77.1	12/7/2009 14:46	-10,435.6	4.96	92.07	-7,019.0	8.52
DGX	Quest Diagnostics Incorporated	75.0	11/20/2009 11:16	-11,198.1	4.95	81.06	-14,362.7	8.54
DIS	The Walt Disney Company	43.3	12/7/2009 14:31	-23,569.6	5.03	63.37	-26,650.4	8.71
DOW	The Dow Chemical Company	129.7	11/30/2009 15:12	9,324.3	4.88	158.98	35,731.8	8.16
DRI	Darden Restaurants, Inc.	149.5	11/30/2009 15:16	16,561.5	4.84	169.07	41,652.1	8.08
DTV	DIRECTV Holdings LLC	124.7	12/3/2009 13:37	7,496.5	4.9	144.39	26,679.9	8.23
DUK_CO	Duke Energy Carolinas, LLC	50.2	12/8/2009 9:43	-20,835.6	5.01	64.27	-25,958.8	8.69
DVN	Devon Energy Corporation	63.1	12/1/2009 16:00	-15,799.6	4.98	68.11	-23,203.1	8.63
EMN	Eastman Chemical Company	52.2	12/1/2009 16:03	-20,057.3	5.01	77.31	-17,064.1	8.65
EQR	ERP Operating Limited Partnership	168.5	11/17/2009 13:12	23,413.1	4.81	179.25	47,482.8	7.99
FE	FirstEnergy Corp.	154.4	12/8/2009 9:43	18,352.5	4.84	176.86	46,323.8	8.04
FO	Fortune Brands, Inc.	149.5	12/2/2009 13:11	16,561.5	4.85	173.85	44,578.5	8.06
GE	General Electric Capital Corporation	195.8	12/8/2009 12:39	32,807.9	4.73	184.25	49,783.7	7.87
GIS	General Mills, Inc.	45.2	11/19/2009 13:58	-22,786.8	5.02	55.25	-32,221.7	8.73
GMT	GATX Corporation	159.9	11/19/2009 10:54	20,260.7	4.81	159.81	35,731.8	8.05
GR	Goodrich Corporation	50.2	12/3/2009 9:11	-20,835.6	5.01	60.23	-28,732.1	8.7
HAL	HALLIBURTON COMPANY	50.2	12/1/2009 16:08	-20,835.6	5	54.14	-32,922.9	8.71
HD	The Home Depot, Inc.	68.2	12/1/2009 16:55	-13,876.8	4.99	85.16	-11,677.9	8.58
HIG	The Hartford Financial Services Group, Inc.	208.6	12/7/2009 16:53	37,650.8	4.75	222.67	72,233.7	7.76
HON	Honeywell International Inc.	47.2	12/3/2009 9:11	-22,005.3	5.01	57.24	-30,822.9	8.72
HPQ	Hewlett-Packard Company	29.2	12/2/2009 14:41	-29,084.6	5.05	44.41	-39,994.9	8.82
IBM	International Business Machines Corporation	34.2	12/2/2009 14:42	-27,107.7	5.04	49.38	-36,445.3	8.79
ILFC	International Lease Finance Corporation	872.8	12/7/2009 13:28	213,798.8	3.71	780.22	270,136.3	5.22
IP	International Paper Company	122.8	12/3/2009 13:39	6,763.3	4.89	166.49	40,475.4	8.16
IR	Ingersoll-Rand Company	58.1	12/8/2009 15:55	-17,761.1	5	68.19	-23,203.0	8.65
JCI	Johnson Controls, Inc.	134.5	12/7/2009 14:29	11,144.7	4.89	154.22	32,737.4	8.17
JWN	Nordstrom, Inc.	95.1	12/7/2009 11:00	-3,628.5	4.96	119.66	11,124.7	8.41
KFT	Kraft Foods Inc.	92.0	12/1/2009 16:10	-4,756.1	4.93	106.94	2,797.6	8.42
KMP	Kinder Morgan Energy Partners, L.P.	151.7	12/2/2009 15:19	17,278.8	4.82	166.44	39,885.6	8.05
KR	THE KROGER CO.	82.1	12/1/2009 16:16	-8,534.7	4.95	92.05	-7,019.0	8.49
KSS	Kohl's Corporation	90.1	12/8/2009 11:59	-5,509.4	4.95	114.79	7,941.6	8.41
LMT	Lockheed Martin Corporation	43.4	12/3/2009 9:12	-23,510.8	5.02	52.24	-34,329.1	8.74
LOW	Lowe's Companies, Inc.	65.2	12/4/2009 11:26	-15,029.5	4.99	78.16	-16,387.1	8.6
LTR	Loews Corporation	68.1	12/7/2009 17:18	-13,876.8	4.97	78.13	-16,387.2	8.58
LUV	Southwest Airlines Co.	184.7	11/19/2009 7:53	29,054.0	4.77	199.14	58,881.0	7.86
MAR	Mariott International, Inc.	108.0	12/8/2009 7:19	1,225.8	4.91	127.74	16,167.3	8.3
MCD	McDonald's Corporation	46.2	11/30/2009 12:24	-22,396.0	5.01	54.23	-32,922.9	8.73
MCK	McKesson Corporation	39.2	12/4/2009 14:59	-25,138.9	5.02	45.22	-39,282.8	8.78
MDC	M.D.C. Holdings, Inc.	94.9	11/19/2009 10:55	-3,688.6	4.93	109.92	4,733.9	8.4
MET	MetLife, Inc.	213.6	12/7/2009 17:11	39,359.3	4.74	227.62	74,937.8	7.73
MMC	MARSH & McLENNAN COMPANIES, INC.	65.2	12/7/2009 17:21	-15,029.5	4.99	75.16	-18,420.9	8.61
MO	Altria Group, Inc.	120.0	12/1/2009 16:18	5,661.2	4.87	154.09	32,737.8	8.19
MOT	Motorola, Inc.	139.6	12/4/2009 14:00	12,957.7	4.87	178.36	47,482.9	8.07
NOC	Northrop Grumman Corporation	50.2	12/3/2009 9:13	-20,839.5	5.01	60.23	-28,732.1	8.7
NRUC	onal Rural Utilities Cooperative Finance Corpora	154.3	12/7/2009 10:33	18,352.4	4.85	169.19	41,651.9	8.06
NSC	NORFOLK SOUTHERN CORPORATION	63.2	11/23/2009 10:32	-15,799.5	4.99	73.16	-19,782.0	8.62
NWL	Newell Rubbermaid Inc.	154.4	12/2/2009 14:15	18,352.5	4.84	174.01	44,578.5	8.05
NWS	News America Incorporated	68.2	12/7/2009 14:32	-13,876.8	4.99	88.13	-9,675.1	8.56
OMC	Omnicom Group Inc.	70.2	12/3/2009 13:45	-13,109.9	4.98	90.11	-8,345.0	8.55
PFE	Pfizer Inc.	65.1	11/20/2009 10:10	-15,029.5	4.97	70.1	-21,831.5	8.61
PGN	Progress Energy, Inc.	69.2	12/8/2009 9:45	-13,493.2	4.99	89.12	-9,009.5	8.55
R	Ryder System, Inc.	135.1	11/19/2009 11:18	11,337.3	4.88	139.73	23,616.3	8.2
RAI	Reynolds American Inc.	184.3	12/1/2009 16:37	28,945.9	4.77	208.55	64,451.2	7.84
RIG	Transocean Inc.	70.1	11/19/2009 14:11	-13,109.9	4.96	85.12	-11,678.0	8.55
RRD	R.R. Donnelley & Sons Company	188.0	12/4/2009 13:57	30,686.3	4.83	226.57	75,339.7	7.83
RTN	Raytheon Company	50.2	12/3/2009 9:13	-20,839.5	5.01	60.23	-28,732.1	8.7
SHW	The Sherwin-Williams Company	40.2	11/19/2009 14:11	-24,746.1	5.02	50.31	-35,738.7	8.77
SLE	Sara Lee Corporation	60.1	11/19/2009 14:12	-16,957.0	4.98	68.15	-23,203.1	8.64
SPG	Simon Property Group, L.P.	161.5	11/24/2009 10:31	20,904.4	4.83	176.1	45,742.9	8.02
SPLS	Staples, Inc.	90.1	12/4/2009 9:18	-5,509.4	4.95	100	-1,755.4	8.46
SRE	Sempra Energy	87.1	12/8/2009 9:45	-6,641.5	4.96	101.98	-449.6	8.45
SWY	Safeway Inc.	73.2	12/1/2009 16:39	-11,961.9	4.97	80.11	-15,036.5	8.57
TGT	Target Corporation	70.2	12/4/2009 12:47	-13,109.9	4.99	82.14	-13,689.9	8.57
TJX	The TJX Companies, Inc.	63.2	12/3/2009 14:58	-15,799.5	4.99	73.18	-19,782.0	8.62
TOL	Toll Brothers, Inc.	164.3	11/20/2009 10:48	21,912.4	4.82	190.6	54,363.3	7.96
TWC	TIME WARNER CABLE INC.	129.7	12/4/2009 13:57	9,324.4	4.88	149.41	29,720.4	8.18
TWX	Time Warner Inc.	53.3	12/7/2009 14:33	-19,668.7	5.01	73.28	-19,782.0	8.65
UHS	Universal Health Services, Inc.	70.2	12/7/2009 10:58	-13,109.9	4.97	80.13	-15,036.5	8.57
UNH	UnitedHealth Group Incorporated	219.4	12/7/2009 15:22	40,981.7	4.7	229.16	75,340.9	7.68
UNP	Union Pacific Corporation	64.2	11/23/2009 10:35	-15,414.4	4.99	73.16	-19,782.0	8.61
UPS	United Parcel Service, Inc.	60.5	11/23/2009 10:31	-16,814.1	4.98	59.78	-28,919.4	8.66
VIA	Viacom Inc.	80.1	12/7/2009 14:38	-9,294.1	4.97	100	-1,755.4	8.49
VLO	Valero Energy Corporation	248.5						