

## CDX IG 13 - Spread 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
ILFC	International Lease Finance Corporation	872.8	12/7/2009 13:28	213,798.8	3.71	780.22	270,136.3	5.22
AIG	American International Group, Inc.	652.6	12/7/2009 18:46	172,049.8	4.15	608.59	241,821.0	6.21
VLO	Valero Energy Corporation	248.5	12/1/2009 16:41	51,028.1	4.66	258.6	91,066.6	7.54
UNH	UnitedHealth Group Incorporated	219.4	12/7/2009 15:22	40,981.7	4.7	229.16	75,340.9	7.68
MET	MetLife, Inc.	213.6	12/7/2009 17:11	39,359.3	4.74	227.62	74,937.8	7.73
AA	Alcoa Inc.	209.9	12/4/2009 13:41	38,260.7	4.77	257.45	92,089.1	7.67
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
GE	General Electric Capital Corporation	195.8	12/8/2009 12:39	32,807.9	4.73	184.25	49,783.7	7.87
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
LUV	Southwest Airlines Co.	184.7	11/19/2009 7:53	29,054.0	4.77	199.14	58,881.0	7.86
CI	CIGNA Corporation	184.6	12/4/2009 14:05	28,945.9	4.76	194.42	56,064.1	7.87
RAI	Reynolds American Inc.	184.3	12/1/2009 16:37	28,945.9	4.77	208.55	64,451.2	7.84
CEG	Constellation Energy Group, Inc.	180.7	12/8/2009 9:43	27,898.1	4.81	198.62	58,880.5	7.9
BXP	Boston Properties Limited Partnership	169.8	11/16/2009 10:20	23,769.8	4.79	169.79	41,652.2	7.99
EQR	ERP Operating Limited Partnership	168.5	11/17/2009 13:12	23,413.1	4.81	179.25	47,482.8	7.99
TOL	Toll Brothers, Inc.	164.3	11/20/2009 10:48	21,912.4	4.82	190.6	54,363.3	7.96
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
GMT	GATX Corporation	159.9	11/19/2009 10:54	20,260.7	4.81	159.81	35,731.8	8.05
NWL	Newell Rubbermaid Inc.	154.4	12/2/2009 14:15	18,352.5	4.84	174.01	44,578.5	8.05
FE	FirstEnergy Corp.	154.4	12/8/2009 9:43	18,352.5	4.84	176.86	46,323.8	8.04
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
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
DRI	Darden Restaurants, Inc.	149.5	11/30/2009 15:16	16,561.5	4.84	169.07	41,652.1	8.08
FO	Fortune Brands, Inc.	149.5	12/2/2009 13:11	16,561.5	4.85	173.85	44,578.5	8.06
VNO	Vornado Realty L.P.	139.7	11/17/2009 14:11	13,015.6	4.87	144.65	26,679.9	8.18
XRX	Xerox Corporation	139.6	12/4/2009 13:59	12,957.7	4.86	168.87	41,652.2	8.1
MOT	Motorola, Inc.	139.6	12/4/2009 14:00	12,957.7	4.87	178.36	47,482.9	8.07
WHR	Whirlpool Corporation	139.4	12/3/2009 15:04	12,957.7	4.89	159.1	35,731.5	8.15
R	Ryder System, Inc.	135.1	11/19/2009 11:18	11,337.3	4.88	139.73	23,616.3	8.2
CBS	CBS Corporation	134.5	12/8/2009 14:10	11,144.7	4.89	163.82	38,703.1	8.14
JCI	Johnson Controls, Inc.	134.5	12/7/2009 14:29	11,144.7	4.89	154.22	32,737.4	8.17
TWC	TIME WARNER CABLE INC.	129.7	12/4/2009 13:57	9,324.4	4.88	149.41	29,720.4	8.18
DOW	The Dow Chemical Company	129.7	11/30/2009 15:12	9,324.3	4.88	158.98	35,731.8	8.16
XL	XL CAPITAL LTD	124.8	12/7/2009 17:35	7,496.5	4.88	134.76	20,529.2	8.23
AVT	Avnet, Inc.	124.8	12/8/2009 14:03	7,496.5	4.89	154.12	32,737.5	8.19
DTV	DIRECTV Holdings LLC	124.7	12/3/2009 13:37	7,496.5	4.9	144.39	26,679.9	8.23
IP	International Paper Company	122.8	12/3/2009 13:39	6,763.3	4.89	166.49	40,475.4	8.16
MO	Altria Group, Inc.	120.0	12/1/2009 16:18	5,661.2	4.87	154.09	32,737.8	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
CMCSA_CORP	Comcast Corporation	109.9	12/7/2009 13:53	1,968.1	4.91	129.65	17,418.3	8.3
MAR	Marriott International, Inc.	108.0	12/8/2009 7:19	1,225.8	4.91	127.74	16,167.3	8.3
AET	Aetna Inc.	105.0	12/4/2009 11:29	110.1	4.9	114.92	7,941.6	8.35
CCL	CARNIVAL CORPORATION	103.2	11/19/2009 7:18	-549.4	4.92	124.68	14,283.5	8.34
XTO	XTO Energy Inc.	100.0	10/6/2009 15:58	-1,755.4	4.91	104.98	1,501.7	8.4
JWN	Nordstrom, Inc.	95.1	12/7/2009 11:00	-3,628.5	4.96	119.66	11,124.7	8.41
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
WFC	Wells Fargo & Company	95.0	12/8/2009 12:14	-3,628.5	4.92	95.01	-5,037.6	8.44
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
BA_CAP	Boeing Capital Corporation	92.1	12/3/2009 9:10	-4,752.5	4.94	103.97	852.2	8.43
KFT	Kraft Foods Inc.	92.0	12/1/2009 16:10	-4,756.1	4.93	106.94	2,797.6	8.42
CTL	CenturyTel, Inc.	90.1	12/3/2009 14:51	-5,509.4	4.96	124.54	14,283.5	8.39
SPLS	Staples, Inc.	90.1	12/4/2009 9:18	-5,509.4	4.95	100	-1,755.4	8.46
KSS	Kohl's Corporation	90.1	12/8/2009 11:59	-5,509.4	4.95	114.79	7,941.6	8.41
SRE	Sempra Energy	87.1	12/8/2009 9:45	-6,641.5	4.96	101.98	-449.6	8.45
CAT	Caterpillar Inc.	87.1	12/7/2009 12:18	-6,641.5	4.95	99.01	-2,409.8	8.46
CNQ	CANADIAN NATURAL RESOURCES LIMITED	87.1	12/3/2009 10:47	-6,641.5	4.95	106.92	2,797.6	8.45
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
KR	THE KROGER CO.	82.1	12/1/2009 16:16	-8,534.7	4.95	92.05	-7,019.0	8.49
COX	Cox Communications, Inc.	80.2	12/4/2009 13:49	-9,294.1	4.97	109.85	4,734.0	8.46
VIA	Viacom Inc.	80.1	12/7/2009 14:38	-9,294.1	4.97	100	-1,755.4	8.49
YUM	YUM! Brands, Inc.	80.1	11/18/2009 8:57	-9,294.1	4.96	90.07	-8,345.0	8.51
DELL	Dell Inc.	77.1	12/7/2009 14:46	-10,435.6	4.96	92.07	-7,019.0	8.52
AZO	AutoZone, Inc.	77.1	11/24/2009 8:08	-10,435.6	4.96	87.08	-10,341.7	8.53
ACE	ACE Limited	75.2	12/7/2009 16:22	-11,198.1	4.97	85.1	-11,677.9	8.55
ALL	The Allstate Corporation	75.2	12/7/2009 16:22	-11,198.1	4.97	85.1	-11,677.9	8.55
APC	Anadarko Petroleum Corporation	75.1	12/1/2009 15:24	-11,198.1	4.96	87.1	-10,341.7	8.54
DGX	Quest Diagnostics Incorporated	75.0	11/20/2009 11:16	-11,198.1	4.95	81.06	-14,362.7	8.54
VZ	Verizon Communications Inc.	73.2	12/3/2009 13:53	-11,961.9	4.98	93.08	-6,357.5	8.53
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
OMC	Omnicom Group Inc.	70.2	12/3/2009 13:45	-13,109.9	4.98	90.11	-8,345.0	8.55
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
UHS	Universal Health Services, Inc.	70.2	12/7/2009 10:58	-13,109.9	4.97	80.13	-15,036.5	8.57
RIG	Transocean Inc.	70.1	11/19/2009 14:11	-13,109.9	4.96	85.12	-11,678.0	8.55
PGN	Progress Energy, Inc.	69.2	12/8/2009 9:45	-13,493.2	4.99	89.12	-9,009.5	8.55
HD	The Home Depot, Inc.	68.2	12/1/2009 16:55	-13,876.8	4.99	85.16	-11,677.9	8.58
CSX	CSX Corporation	68.2	11/23/2009 10:34	-13,876.8	4.99	78.15	-16,387.1	8.59
NWS	News America Incorporated	68.2	12/7/2009 14:32	-13,876.8	4.99	88.13	-9,675.1	8.56
LTR	Loews Corporation	68.1	12/7/2009 17:18	-13,876.8	4.97	78.13	-16,387.2	8.58
CVS	CVS Caremark Corporation	68.1	12/1/2009 15:59	-13,876.8	4.97	78.11	-16,387.2	8.58
ABX	BARRICK GOLD CORPORATION	67.2	12/8/2009 14:53	-14,260.7	4.99	87.14	-10,341.7	8.56
LOW	Lowe's Companies, Inc.	65.2	12/4/2009 11:26	-15,029.5	4.99	78.16	-16,387.1	8.6
MMC	MARSH & McLENNAN COMPANIES, INC.	65.2	12/7/2009 17:21	-15,029.5	4.99	75.16	-18,420.9	8.61
AMGN	Amgen Inc.	65.1	11/30/2009 11:09	-15,029.5	4.98	72.13	-20,464.1	8.61
CAH	Cardinal Health, Inc.	65.1	12/8/2009 7:31	-15,029.5	4.98	72.12	-20,464.1	8.61
PFE	Pfizer Inc.	65.1	11/20/2009 10:10	-15,029.5	4.97	70.1	-21,831.5	8.61
UNP	Union Pacific Corporation	64.2	11/23/2009 10:35	-15,414.4	4.99	73.16	-19,782.0	8.61
TJX	The TJX Companies, Inc.	63.2	12/3/2009 14:58	-15,799.5	4.99	73.18	-19,782.0	8.62
NSC	NORFOLK SOUTHERN CORPORATION	63.2	11/23/2009 10:32	-15,799.5	4.99	73.16	-19,782.0	8.62
DVN	Devon Energy Corporation	63.1	12/1/2009 16:00	-15,799.6	4.98	68.11	-23,203.1	8.63
AEP	AMERICAN ELECTRIC POWER COMPANY, INC	62.3	12/8/2009 9:42	-16,185.0	5	73.19	-19,782.0	8.62
DE	Deere & Company	62.2	12/7/2009 12:19	-16,185.0	4.99	72.17	-20,464.1	8.62
UPS	United Parcel Service, Inc.	60.5	11/23/2009 10:31	-16,814.1	4.98	59.78	-28,919.4	8.66
SLE	Sara Lee Corporation	60.1	11/19/2009 14:12	-16,957.0	4.98	68.15	-23,203.1	8.64
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
IR	Ingersoll-Rand Company	58.1	12/8/2009 15:55	-17,761.1	5	68.19	-23,203.0	8.65
WMT	Wal-Mart Stores, Inc.	56.1	11/3/2009 15:18	-18,504.6	4.99	61.13	-28,036.9	8.67
BMJ	Bristol-Myers Squibb Company	55.1	12/7/2009 7:19	-18,892.3	4.99	59.11	-29,427.5	8.68
TWX	Time Warner Inc.	53.3	12/7/2009 14:33	-19,668.7	5.01	73.28	-19,782.0	8.65
EMN	Eastman Chemical Company	52.2	12/1/2009 16:03	-20,057.3	5.01	77.31	-17,064.1	8.65
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
GR	Goodrich Corporation	50.2	12/3/2009 9:11	-20,835.6	5.01	60.23	-28,732.1	8.7
NOC	Northrop Grumman Corporation	50.2	12/3/2009 9:13	-20,839.5	5.01	60.23	-28,732.1	8.7
RTN	Raytheon Company	50.2	12/3/2009 9:13	-20,839.5	5.01	60.23	-28,732.1	8.7
CB	The Chubb Corporation	50.2	12/7/2009 16:32	-20,835.6	5.01	55.16	-32,221.7	8.71
HAL	HALLIBURTON COMPANY	50.2	12/1/2009 16:08	-20,835.6	5	54.14	-32,922.9	8.71
D	Dominion Resources, Inc.	48.3	12/8/2009 9:43	-21,615.1	5.02	63.29	-26,650.4	8.7
CSCO	Cisco Systems, Inc.	48.2	12/7/2009 14:42	-21,615.2	5.01	63.28	-26,650.5	8.69
CAG	ConAgra Foods, Inc.	48.1	11/19/2009 13:34	-21,615.1	5.01	55.17	-32,221.7	8.71
HON	Honeywell International Inc.	47.2	12/3/2009 9:11	-22,005.3	5.01	57.24	-30,822.9	8.72
MCD	McDonald's Corporation	46.2	11/30/2009 12:24	-22,396.0	5.01	54.23	-32,922.9	8.73
BAX	Baxter International Inc.	45.2	12/8/2009 11:12	-22,786.9	5.02	49.17	-36,445.3	8.75
GIS	General Mills, Inc.	45.2	11/19/2009 13:58	-22,786.8	5.02	55.25	-32,221.7	8.73
COP	ConocoPhillips	45.2	9/10/2009 17:37	-22,786.9	5.01	50.17	-35,738.7	8.74
LMT	Lockheed Martin Corporation	43.4						