



**pennsylvania**  
MUNICIPAL RETIREMENT SYSTEM



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## Report of Activities Pursuant to Act 44 of 2010

Annual Report  
September 30, 2013



September 30, 2013

The Commonwealth of Pennsylvania has enacted legislation (Act 44 of 2010) requiring public funds to divest from companies doing business in Iran and/or Sudan that meet certain thresholds of activity. Additionally, Act 44 prohibits Pennsylvania's public funds from purchasing securities of a company once it appears on scrutinized business activities lists, regardless of whether the funds already have direct holdings in such company.

Act 44 requires that the public funds each year assemble and provide a report to the Governor, the President Pro Tempore of the Senate, the Speaker of the House of Representatives, and each member of the boards of the Pennsylvania Municipal Retirement System, the State Employees' Retirement System, and the Public School Employees' Retirement System. Accordingly, we have prepared this report on the activities our funds have undertaken to comply with the requirements of Act 44 during the period July 1, 2012 to June 30, 2013.

This report includes:

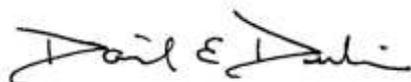
- The most recent scrutinized companies lists (Sudan and Iran).
- A summary of correspondence with scrutinized companies.
- All investments sold, redeemed, divested or withdrawn in compliance with Act 44, the costs and expenses of such transfers, and a determination of net gain or loss on account of such transactions incurred in compliance with the Act.
- A list of publicly traded securities held by the public funds.

A copy of Act 44 of 2010 can be downloaded from the Pennsylvania Treasury website at [www.patreasury.gov](http://www.patreasury.gov).

Sincerely,



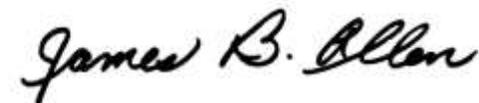
Robert M. McCord  
Pennsylvania Treasurer



David Durbin  
Executive Director  
State Employees' Retirement System of Pennsylvania



Jeffrey Clay  
Executive Director  
Public School Employees' Retirement System of Pennsylvania



James Allen  
Secretary  
Pennsylvania Municipal Retirement System

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## **Introduction**

On July 2, 2010, Governor Ed Rendell signed Act 44 of 2010 (hereafter “the Act” or “Act 44”). Act 44 requires that Pennsylvania’s public funds compile and publish lists of “scrutinized companies.” These lists comprise companies identified as having prohibited business operations in Iran or Sudan (as defined by Act 44). Furthermore, the Act prohibits Pennsylvania public funds from acquiring the securities of scrutinized companies in the future and requires them to divest the securities of scrutinized companies that fail to take action required by the Act with respect to their scrutinized activities within a specified period of time.

Because they face the same responsibilities, the Pennsylvania Treasury Department, the State Employees’ Retirement System, the Public School Employees’ Retirement System, and the Pennsylvania Municipal Retirement System (“the Four Funds”) have chosen to work together to comply with the Act. The Four Funds are coordinating their activities through the Pennsylvania Treasury Department.

This report is submitted on behalf of the Four Funds and has been prepared pursuant to the reporting requirements found in Act 44.

## Primary Requirements of Act 44

The Act imposes a number of primary requirements on the Four Funds:

- File a written report with the United States Attorney General detailing the requirements contained in the Act. ([Appendix A](#))
- Identify and publicly disclose the lists of all companies with scrutinized activities in Sudan or Iran. ([Table 1a](#), [Table 1b](#))
- Notify companies on the scrutinized lists of their status, that they may become subject to divestment by the public fund, and what they can do to avoid divestment. ([Table 4](#))
- Provide scrutinized companies with an opportunity to respond and provide additional information regarding their activities. ([Table 5](#), [Table 6](#))
- Refrain from new investment in any scrutinized company's securities. ([Table 2](#))
- Divest scrutinized companies' securities within 26 months if the companies do not announce, by public notification, significant action to cease scrutinized activities within 180 days of having been notified of their status. ([Table 7](#))
- Monitor scrutinized companies that announce substantial action (*i.e.*, cessation of prohibited business operations) in regards to Iran or Sudan to ensure compliance. ([Table 7](#))
- Provide an annual report to the Governor; the President Pro Tempore of the Pennsylvania Senate; the Speaker of the Pennsylvania House of Representatives; and each member of the boards of the Pennsylvania Municipal Retirement System, the State Employees' Retirement System and the Public School Employees' Retirement System.

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## Definition of a Scrutinized Company

Act 44 calls for the development of two lists of companies that meet specified statutory criteria. These companies are designated as "scrutinized companies" and are subject to the requirements detailed in the Act. A company can be designated as a scrutinized company for activities in either Iran or Sudan, or in both.

A scrutinized company is defined in the Act as:

- 1) Any foreign company that has:
  - i. Invested at least \$20,000,000 in oil-related activities in Iran in any 12-month period since August 5, 1996;
  - ii. Supplied military equipment to the government of Iran within the 12-month period prior to the effective date of the Act; or
  - iii. Knowingly and intentionally violated the United States export controls with respect to Iran during the 12-month period prior to the effective date of the Act.
- 2) Any foreign company that meets the criteria set forth either in subparagraph (i) or (ii), below:
  - i. The company has business activities that involve contracts with or provision of supplies or services to the government of Sudan, companies in which the government of Sudan has any direct equity share, government of Sudan-commissioned consortiums or projects, or companies involved in government of Sudan-commissioned consortiums or projects; and
    - a) More than 10% of the company's revenue or assets linked to Sudan involve oil-related activities or mineral extraction activities; less than 75% of the company's revenues or assets linked to Sudan involve contracts with or provision of oil-related or mineral extracting products or services to the regional government of southern Sudan or a project or consortium created exclusively by that regional government; and the company has failed to take substantial action specific to Sudan; or
    - b) More than 10% of the company's revenues or assets linked to Sudan involve power production activities; less than 75% of the company's power production activities include projects whose intent is to provide power or electricity to the marginalized populations of Sudan; and the company has failed to take substantial action specific to Sudan.

- ii. The company supplies military equipment within Sudan, unless it clearly shows that the military equipment cannot be used to facilitate offensive military actions in Sudan or the company implements rigorous and verifiable safeguards to prevent use of that equipment by forces actively participating in armed conflict, for example, through post-sale tracking of such equipment by the company, certification from a reputable and objective third party that such equipment is not being used by a party participating in armed conflict in Sudan, or sale of such equipment solely to the regional government of southern Sudan or any internationally recognized peacekeeping force or humanitarian organization.

The term does not include a foreign company that is a social development company, defined by Act 44 as: "A company whose primary purpose in Iran or Sudan is to provide humanitarian goods or services, including medicine or medical equipment; agricultural supplies or infrastructure; educational opportunities; journalism-related activities; information or information materials; spiritual-related activities; services of a purely clerical or reporting nature; food, clothing or general consumer goods."

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## Independence of South Sudan and Impact on Act 44

On July 9, 2011, the Republic of South Sudan became an independent and sovereign state, gaining independence from Sudan. The newly formed Republic of South Sudan consists of the regional government excluded from the Act 44 definition of the government of Sudan. The area constituting South Sudan has also been exempt from the trade embargo against Sudan originally declared by the U.S. government in 1997. The trade embargo was imposed due to Sudan's continued support for international terrorism, ongoing efforts to destabilize neighboring governments and multiple human rights violations.

Despite the creation of the new country, there remain several areas of concern regarding the region, including the reported ongoing violence in the Darfur region and the ongoing violence in the Southern Kordofan region.

Act 44 has a sunset clause that states:

A public fund shall have no obligations under this act with respect to a company engaged in business activities in Sudan upon the occurrence of any of the following:

- (1) The President or Congress of the United States declares Darfur genocide has been halted for at least 12 months.
- (2) Sudan does not appear on the list of State Sponsors of Terrorism.
- (3) The President or Congress of the United States declares that the government of Sudan has honored its commitments to cease attacks on civilians, demobilize and demilitarize the Janjaweed and associated militias, grant free and unfettered access for deliveries of humanitarian assistance and allow for the safe and voluntary return of refugees and internally displaced persons under the Sudan Accountability and Divestment Act of 2007 (P.L. 110-174, 121 Stat. 2516).
- (4) The President or Congress of the United States, through legislation or executive order, declares that mandatory divestment of the type provided for in this act interferes with the conduct of U.S. foreign policy.

On February 7, 2011, Former Secretary of State Hillary Rodham Clinton announced that the United States was initiating the process of removing Sudan from the State Sponsors of Terrorism list. The removal is contingent upon Sudan adhering to U.S. law and the 2005 Comprehensive Peace Agreement. The removal is also contingent upon resolution of the dispute over the Abyei region.

Sudan has not yet been removed from the State Sponsors of Terrorism list as of the time of this report. Sudan's removal from the State Sponsors of Terrorism list would activate the 'sunset clause' found within Act 44 and the Four Funds would no longer have any obligations under the Act with respect to companies engaged in business activities in Sudan.

None of the other three pre-conditions for ceasing public fund obligations regarding company activities in Sudan has occurred as of the time of this report.

## Activities Timeline

Act 44 stipulates a set of activities to be conducted by the Four Funds as well as time frames for the execution of the activities. Timeline A provides deadlines for past activities and the dates on which they were completed by the Four Funds. Timeline B provides deadlines for ongoing activities and the dates on which they were completed by the Four Funds.

### Timeline A: Fund Activities Timeline – Initial Required Activities

REQUIRED ACTIONS	DUE DATE	ACTION TAKEN
Within 30 days of the passage of the Act, administrators of the public fund shall file a written report to the United States Attorney General detailing the requirements contained in the Act.	08/01/2010	07/28/2010
Within 90 days after the effective date of the Act, a public fund shall make its best effort to identify all scrutinized companies in which the public fund has direct holdings	09/30/2010	07/07/2010
By the first meeting of a public fund following the 09/30/2010 imposed deadline, the public fund shall assemble all scrutinized companies that fit the criteria of the definition of "scrutinized company" into a Scrutinized Companies with Activities in Iran and/or Sudan List(s).	Various dates depending upon fund	10/27/2010
Within 120 days after the effective date of the Act, a public fund will send a written notice to identified companies. This notification will contain an explanation as to the reason of the company's inclusion on the scrutinized companies list as well as the potential for any related securities held by the public fund to be divested. It will also include a notice informing the company of the opportunity to clarify its scrutinized business activities and encouraging the company to cease its scrutinized activities.	10/30/2010	10/29/2010
Within one year of the creation of its scrutinized lists, a public fund will provide a report to the Governor; the President Pro Tempore of the Pennsylvania Senate; the Speaker of the Pennsylvania House of Representatives; and each member of the boards of the Pennsylvania Municipal Retirement System, the State Employees' Retirement System and the Public School Employees' Retirement System.	10/27/2011	09/30/2011

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**Timeline B: Fund Activities Timeline – Ongoing Required Activities**

<b>REQUIRED ACTIONS</b>	<b>DUE DATE</b>	<b>ACTION TAKEN</b>
A public fund shall annually update, based on evolving information under reporting requirements, and make publically available its Scrutinized Companies with Activities in Iran List and Scrutinized Companies with Activities in Sudan List	10/27/2013	09/30/2013
A public fund shall provide a copy of the lists of scrutinized companies, including updates, to all other public funds	10/27/2013	09/30/2013

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## Response of Certain Public Funds

In response to the Act, the Four Funds agreed to coordinate their activities through the Pennsylvania Treasury Department. IW Financial, an independent third party research firm, was selected through a competitive bidding process to assist with various activities required by the Act.

### Methodology Used to Determine Scrutinized Companies

IW Financial, in consultation with the Four Funds, developed a methodology for creating two lists of scrutinized companies (Iran and Sudan lists).

In order to determine whether a company meets the criteria for inclusion on one or both of the scrutinized company lists, IW Financial applies the criteria from Act 44 to perform a review of companies with potential ties to Sudan and/or Iran. In the review process, IW Financial utilizes a variety of public sources, including:

- SEC Filings
- U.S. Government Agency Information (OFAC, EDGAR, EIA, etc.)
- News Wires and Trade Publications
- Industry Analysis
- Company Disclosures
- Non-Governmental Organization Reports
- Any Other Publicly Available Information

IW Financial produced the first scrutinized companies lists derived from this methodology in October 2010, and has updated them quarterly since that initial list. The lists serve as the basis for screening the direct holdings of the Four Funds, the corporate engagement process, and divestment should that ultimately prove to be required, as specified by the Act.

In April 2013, the Four Funds refined the criteria, originally developed jointly and with consultation from IW Financial, that is used to determine scrutinized companies having activities in Iran. Specifically, the Four Funds reconsidered situations in which companies enter into purchasing agreements for oil from the government of Iran. Purchasing agreements were not included in the criteria originally used by IW Financial to determine scrutinized companies. The Four Funds concluded that purchasing agreements should be considered the "selling or trading oil or natural gas" as described in paragraph (3) under the definition of "Oil-related activities" provided in Act 44. Beginning with the April 2013 lists of scrutinized companies, the Four Funds directed IW Financial to consider companies that have entered into purchasing agreements in excess of \$20 million for the purchase of oil from the government of Iran in any 12-month period since August 5, 1996 as scrutinized.

### Table 1a: Most Recent List of Scrutinized Companies Determined as Having Involvement in Sudan.

The table below shows the list of scrutinized companies as of July 2013 and the reason for their inclusion on the list, regardless of when they were added.

COMPANY NAME	REASON FOR INCLUSION ON SUDAN SCRUTINIZED LIST
Arabian Pipes Co	Government; Oil-related Activity and Power Production
Aref Energy Holding Co (K.S.C.C.)	Government; Oil-related Activity and Power Production
Asec Company for Mining	Government; Mineral Extracting Activity
Bharat Heavy Electricals Ltd	Government; Power Production
China Gezhouba Group Company Limited	Government; Power Production
China Petroleum & Chemical Corp	Government; Oil-related Activity
Citadel Capital Co SAE	Government; Oil-related Activity, Power Production, and Mineral Extracting Activity
Drake & Scull International PJSC	Government; Power Production
Dubai Investments	Government; Mineral Extracting Activity
Egypt Kuwait Holding Co	Government; Oil-related Activity
El Sewedy Electric Company	Government; Power Production
Engineers India Ltd	Government; Oil-related Activity
Harbin Electric Company Ltd	Government; Power Production
Independent Petroleum Group Co	Government; Oil-related Activity
Indian Oil Corporation Ltd	Government; Oil-related Activity
Kuwait Finance House	Government; Oil-related Activity and Power Production
Managem	Government; Mineral Extracting Activity
Oil & Natural Gas Corporation Ltd	Government; Oil-related Activity
Oil India Ltd	Government; Oil-related Activity
Pjbumi Bhd	Government; Power Production
SapuraKencana Petroleum Bhd	Government; Oil-related Activity
Schneider Electric SA	Government; Power Production
Shanghai Electric Group Co	Government; Power Production
Sinohydro. Group, Ltd	Government; Power Production

### **Table 1b: Most Recent List of Scrutinized Companies Determined as Having Involvement in Iran.**

The table below shows the list of scrutinized companies as of July 2013 and the reason for their inclusion on the list, regardless of when they were added.

<b>COMPANY NAME</b>	<b>REASON FOR INCLUSION ON IRAN SCRUTINIZED LIST</b>
Bharat Petroleum Corporation Ltd	Oil-related investment of US \$20 million since 1996
China Petroleum & Chemical Corp	Oil-related investment of US \$20 million since 1996
Cosmo Oil Company Ltd	Government; Oil-related Activity
Daelim Industrial	Oil-related investment of US \$20 million since 1996
Essar Energy Plc	Government; Oil-related Activity
Essar Oil Ltd	Government; Oil-related Activity
Gail (India) Ltd	Oil-related investment of US \$20 million since 1996
Gazprom OAO	Oil-related investment of US \$20 million since 1996
GS Engineering & Construction Corp	Oil-related investment of US \$20 million since 1996
GS Holdings	Oil-related investment of US \$20 million since 1996
Gubre Fabrikalari T.A.S.	Oil-related investment of US \$20 million since 1996
Hindustan Petroleum Corporation Ltd	Government; Oil-related Activity
Idemitsu Kosan Co Ltd	Government; Oil-related Activity
Indian Oil Corporation Ltd	Oil-related investment of US \$20 million since 1996
Japan Petroleum Exploration Co, Ltd	Oil-related investment of US \$20 million since 1996
JX Holdings Inc	Government; Oil-related Activity
L G International	Oil-related investment of US \$20 million since 1996
Liquefied Natural Gas Ltd	Oil-related investment of US \$20 million since 1996
Mangalore Refinery & Petrochemicals Ltd	Government; Oil-related Activity
Marubeni Corporation	Government; Oil-related Activity
Mitsubishi Corp	Government; Oil-related Activity
Mitsui & Co Ltd	Oil-related investment of US \$20 million since 1996
Motor Sich	Government; Military Equipment (July 2, 2009 - July 2, 2010)
Nagarjuna Fertilizers & Chemicals Ltd	Oil-related investment of US \$20 million since 1996
Oil & Natural Gas Corporation Ltd	Oil-related investment of US \$20 million since 1996

COMPANY NAME	REASON FOR INCLUSION ON IRAN SCRUTINIZED LIST
PetroChina Co Ltd	Oil-related investment of US \$20 million since 1996
Petrofac Ltd	Oil-related investment of US \$20 million since 1996
Punj Lloyd Ltd	Oil-related investment of US \$20 million since 1996
Royal Dutch Shell Plc	Oil-related investment of US \$20 million since 1996
Sasol Ltd	Oil-related investment of US \$20 million since 1996
Showa Shell Sekiyu K K	Government; Oil-related Activity
SK Innovation Co Ltd	Government; Oil-related Activity
Technip	Oil-related investment of US \$20 million since 1996
Total S.A.	Oil-related investment of US \$20 million since 1996
Toyota Tsusho Corporation	Oil-related investment of US \$20 million since 1996

## Table 2: List of Prohibited Investments

Act 44 prohibits the Four Funds from acquiring the securities of companies identified on the lists of scrutinized companies. The Act also requires a list of prohibited investments to be included in this report, separate from the most recent lists of scrutinized companies found in Tables 1a and 1b.

IW Financial provides the lists of scrutinized companies to the Four Funds on a quarterly basis. The Four Funds disclose the lists as requested and annually in this report. The lists of scrutinized companies are likely to change from quarter to quarter. A company may appear on a list of scrutinized companies in a given quarter, indicating that any security of that company is a prohibited investment. That same company may then not appear on a list of scrutinized companies in subsequent quarters, indicating that any security of that company is no longer a prohibited investment. A company may also depart the list for a period of time and then be added back to it.

On a quarterly basis, the Four Funds provide a list of prohibited investments to their investment managers with instructions prohibiting the managers from purchasing securities of companies on the prohibited investments list. The instructions also direct attention to the companies that were added to or removed from the list since the preceding quarter. The following table presents all companies that have been on a quarterly scrutinized list during the year and the quarter(s) in which they appeared.

COMPANY	IRAN	SUDAN	OCT 2012 LIST	JAN 2013 LIST	APRIL 2013 LIST	JULY 2013 LIST
Arabian Pipes Co		x	x	x	x	x
Aref Energy Holding Co (K.S.C.C.)		x	x	x	x	x
Asec Company for Mining		x	x	x	x	x

COMPANY	IRAN	SUDAN	OCT 2012 LIST	JAN 2013 LIST	APRIL 2013 LIST	JULY 2013 LIST
Bharat Heavy Electricals Ltd		X	X	X	X	X
Bharat Petroleum Corporation Ltd	X		X	X	X	X
China Gezhouba Group Company Limited		X	X	X	X	X
China Petroleum & Chemical Corp	X	X	X	X	X	X
Citadel Capital Co SAE		X	X	X	X	X
Cosmo Oil Company Ltd	X				X	X
Daelim Industrial	X		X	X	X	X
Drake & Scull International PJSC		X	X	X	X	X
Dubai Investments		X	X	X	X	X
Egypt Kuwait Holding Co		X	X	X	X	X
El Sewedy Electric Company		X	X	X	X	X
Engineers India Ltd		X	X	X	X	X
Essar Energy Plc	X				X	X
Essar Oil Ltd	X				X	X
Gail (India) Ltd	X		X	X	X	X
Gaz		X	X			
Gazprom	X		X	X	X	X
GS Engineering & Construction Corp	X		X	X	X	X
GS Holdings	X		X	X	X	X
Gubre Fabrikalari T.A.S.	X		X	X	X	X
Harbin Electric Corporation/Harbin Electric Company Ltd		X		X	X	X
Hindustan Petroleum Corporation Ltd	X				X	X
Idemitsu Kosan Co Ltd	X				X	X
Independent Petroleum Group Co		X	X	X	X	X
Indian Oil Corporation Ltd	X	X	X	X	X	X
Japan Petroleum Exploration Co, Ltd	X		X	X	X	X
JX Holdings Inc.	X				X	X

COMPANY	IRAN	SUDAN	OCT 2012 LIST	JAN 2013 LIST	APRIL 2013 LIST	JULY 2013 LIST
Kencana Petroleum Bhd		X	X			
Kuwait Finance House		X	X	X	X	X
L G International	X		X	X	X	X
La Mancha Resources Inc.		X	X	X		
Liquefied Natural Gas Ltd	X		X	X	X	X
Managem		X		X	X	X
Mangalore Refinery & Petrochemicals Ltd	X				X	X
Marubeni Corporation	X				X	X
Mitsubishi Corp.	X				X	X
Mitsubishi Corp		X	X			
Mitsui & Co Ltd	X		X	X	X	X
Motor Sich	X		X	X	X	X
Muhibbah Engineering (Malaysia) Bhd		X	X	X	X	
Nagarjuna Fertilizers & Chemicals Ltd	X		X	X	X	X
Oil & Natural Gas Corporation Ltd	X	X	X	X	X	X
Oil India Ltd		X	X	X	X	X
PetroChina Co Ltd	X		X	X	X	X
Petrofac	X		X	X	X	X
Petronet LNG Ltd	X		X			
Pjbumi Bhd		X	X		X	X
Punj Lloyd Ltd	X		X	X	X	X
Ranhill Bhd		X	X	X	X	
Royal Dutch Shell Plc	X				X	X
Saipem Spa	X		X	X	X	
SapuraKencana Petroleum Bhd		X		X	X	X
Sasol Ltd	X		X	X	X	X
Schneider Electric		X	X	X	X	X

COMPANY	IRAN	SUDAN	OCT 2012 LIST	JAN 2013 LIST	APRIL 2013 LIST	JULY 2013 LIST
Shanghai Electric Group Co		x	x	x	x	x
Showa Shell Sekiyu K K	x				x	x
Sinohydro. Group, Ltd		x		x	x	x
SK Innovation Co Ltd	x				x	x
Technip	x		x	x	x	x
Total S.A.	x		x	x	x	x
Toyota Tsusho Corporation	x		x	x	x	x
Videocon Industries Ltd		x	x			

### Table 3: Change Log for Scrutinized Lists

As explained in the previous table, the lists of scrutinized companies are updated on a quarterly basis. Table 3 explains changes to the lists of scrutinized companies since July 2012.

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
Dubai Investments		x	Added - New Involvement Identified	10/15/2012
Hindustan Petroleum Corporation Ltd		x	Deleted - Past Involvement - Involvement outside of three year window	10/15/2012
I.C.S.A (India) Ltd		x	Deleted - Past Involvement - Involvement outside of three year window	10/15/2012
Independent Petroleum Group Co		x	Added - New Involvement Identified	10/15/2012
Kuwait Finance House		x	Added - New Involvement Identified	10/15/2012
Maire Tecnimont S.p.A.	x		Deleted - In correspondence with IW Financial, the company states that it is closing down all operations in Iran by June 2013.	10/15/2012
Scomi Group Bhd		x	Deleted - Past Involvement - Government involvement outside of three year window	10/15/2012
Total S.A.		x	Deleted - Past Involvement - Clarified (continued involvement in Iran)	10/15/2012
Gaz		x	Deleted - Past Involvement - Involvement outside of three year window	1/15/2013
Harbin Electric Corporation		x	Added - New Involvement Identified	1/15/2013

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
Kencana Petroleum Bhd		x	Deleted - In 2012, SapuraCrest Petroleum and Kencana Petroleum merged to form SapuraKencana Petroleum Berhad.	1/15/2013
Managem		x	Added - New Involvement Identified	1/15/2013
Mitsubishi Corp		x	Deleted - Government - Involvement outside of three year window	1/15/2013
Petronet LNG Ltd	x		Deleted - Past Involvement - Involvement outside of three year window	1/15/2013
Pjbumi Bhd		x	Deleted - Past Involvement - Involvement outside of three year window	1/15/2013
SapuraKencana Petroleum Bhd		x	Added - In 2012, SapuraCrest Petroleum and Kencana Petroleum merged to form SapuraKencana Petroleum Berhad.	1/15/2013
Sinohydro. Group, Ltd		x	Added - New Involvement Identified	1/15/2013
Videocon Industries Ltd		x	Deleted - Past Involvement - Involvement outside of three year window	1/15/2013
Cosmo Oil Company Ltd	x		Added - Purchasing Agreement	4/15/2013
Essar Energy Plc	x		Added - Purchasing Agreement	4/15/2013
Essar Oil Ltd	x		Added - Purchasing Agreement	4/15/2013
Harbin Electric Company Ltd		x	Added - Name changed from Harbin Electric Corporation	4/15/2013
Harbin Electric Corporation		x	Deleted - Name changed to Harbin Electric Company Ltd	4/15/2013
Hindustan Petroleum Corporation Ltd	x		Added - Purchasing Agreement	4/15/2013
Idemitsu Kosan Co Ltd	x		Added - Purchasing Agreement	4/15/2013
JX Holdings Inc	x		Added - Purchasing Agreement	4/15/2013
La Mancha Resources Inc.		x	Deleted - Weather Investments II SARL, through its subsidiary 0944289 B.C. Ltd, acquired the remaining common shares of La Mancha Resources Inc. not already owned by it or its affiliates.	4/15/2013
Mangalore Refinery & Petrochemicals Ltd	x		Added - Purchasing Agreement	4/15/2013
Marubeni Corporation	x		Added - Purchasing Agreement	4/15/2013

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
Mitsubishi Corp	x		Added - Purchasing Agreement	4/15/2013
Pjbumi Bhd		x	Added - New involvement found.	4/15/2013
Royal Dutch Shell Plc	x		Added - New involvement found.	4/15/2013
Showa Shell Sekiyu K K	x		Added - Purchasing Agreement	4/15/2013
SK Innovation Co Ltd	x		Added - Purchasing Agreement	4/15/2013
Muhibbah Engineering (Malaysia) Bhd		x	Deleted - Now exclusively in South Sudan.	7/15/2013
Ranhill Bhd		x	Deleted - No longer public.	7/15/2013
Saipem Spa	x		Deleted - Now past involvement	7/15/2013

\*This column reports the nature of any change in the status of a company (i.e., that it was either added to or removed from the list of scrutinized companies) and briefly describes the reason for the change (e.g., the activity or involvement with the terror-sponsoring state's government initially supporting inclusion on the list was no longer occurring; additional information corrected the initial impression on which inclusion was based; etc.).

## Engagement and Company Correspondence

Each company on the scrutinized lists was sent a written notice informing the company of its scrutinized company status, specifying the business activities responsible for that status, and explaining the implications of that status per the Act. Each company was invited to respond to this notification, either to clarify its activities or to inform the Four Funds of plans to cease its scrutinized involvement.

For the purposes of the correspondence there are two distinct categories of scrutinized companies: companies in which one or more of the funds have direct holdings and companies that are not held in any fund's portfolio. The differences between these two groups of companies are the consequences for their inclusion on a scrutinized list and the level of engagement by the Four Funds.

- The Four Funds are prohibited from any additional investment in companies that are directly held. In addition, these companies have 180 days following notification to announce significant action toward ceasing scrutinized activities or face divestment within 26 months after the 180-day period.
- The Four Funds are prohibited from initiating investment in companies that are not directly held.

IW Financial sends the written notices to companies not directly held by the Four Funds. Company responses are directed to IW Financial, which determines whether the responses are sufficient to warrant a change in scrutinized status. IW Financial prepares the written notices to companies directly held by the Four Funds, but the notices are sent by Treasury. Company responses are directed to the Four Funds through Treasury. The Four Funds then consult with IW Financial to determine whether the responses are sufficient to warrant a change in scrutinized status. Templates of the notice sent to the scrutinized companies in each of the above categories can be found in Appendix B.

### Table 4: Date of Written Notice Informing the Scrutinized Companies as to Their Status

Companies identified during the reporting period as having scrutinized activities in countries of concern were notified of their inclusion on a scrutinized list through a correspondence process. The following table lists the companies sent written notice during the period of this report, describes whether or not related securities were initially determined to be held by one or more of the Four Funds, and provides the date the notification was sent.

COMPANY NAME	IN HOLDINGS	NOT IN HOLDINGS	DATE OF NOTIFICATION
Dubai Investments		x	01/08/2013
Independent Petroleum Group Co		x	01/08/2013
Kuwait Finance House		x	01/08/2013

COMPANY NAME	IN HOLDINGS	NOT IN HOLDINGS	DATE OF NOTIFICATION
Harbin Electric Company Ltd		x	02/06/2013
Managem		x	02/06/2013
SapuraKencana Petroleum Bhd		x	02/06/2013
Sinohydro. Group, Ltd		x	02/06/2013
Cosmo Oil Company Ltd	X		05/09/2013
Essar Energy Plc		x	05/09/2013
Essar Oil Ltd		x	05/09/2013
Hindustan Petroleum Corporation Ltd		x	05/09/2013
Idemitsu Kosan Co Ltd	x		05/09/2013
JX Holdings Inc	x		05/09/2013
Mangalore Refinery & Petrochemicals Ltd		x	05/09/2013
Marubeni Corporation	x		05/09/2013
Mitsubishi Corp	x		05/09/2013
Royal Dutch Shell Plc	x		05/09/2013
Showa Shell Sekiyu K K	x		05/09/2013
SK Innovation Co Ltd	x		05/09/2013
Pjbumi Bhd		x	05/09/2013

### Table 5: Correspondence from Companies Determined as Directly Held by One or More of the Four Funds

Companies notified of their inclusion on the lists of scrutinized companies have 180 days to respond and either clarify their involvement or submit a plan of substantial action for the cessation of scrutinized activities. Table 5 describes companies determined to be directly held by one or more of the Four Funds during the reporting period. It also shows when the companies responded to notification of their scrutinized status, whether the correspondence identified plans or actions to change their active involvement status, and what actions the Four Funds took (if any) due to the correspondence.

COMPANY NAME	IRAN	SUDAN	DATE RESPONDED	STATUS CHANGE	ACTIONS TAKEN
We received no responses from Companies Determined as Directly Held by One or More of the Four Funds during the period of this report					

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**Table 6: Correspondence from Companies Determined as Not Directly Held by One or More of the Four Funds**

Table 6 lists companies that were determined to not be directly held by one of the Four Funds during the reporting period that have responded to the notification of scrutinized status, and what actions were taken (if any) due to their correspondence.

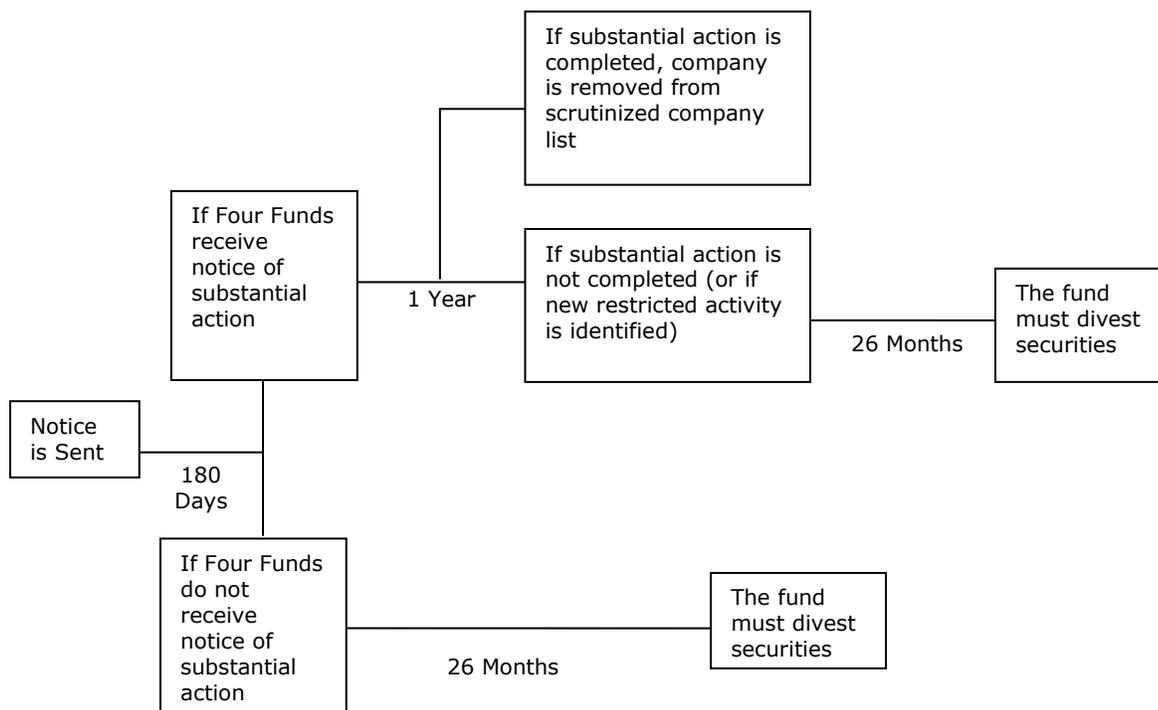
COMPANY NAME	IRAN	SUDAN	DATE RESPONDED	STATUS CHANGE	ACTIONS TAKEN
--------------	------	-------	----------------	---------------	---------------

We received no responses from Companies Determined as Not Directly Held by One or More of the Four Funds during the period of this report

## Divestment Process and Activities

The Act lays out a process and timeline for divestment from any directly-held scrutinized company that fails to take significant action with regard to its involvement.

### Timeline B: Scrutinized Company Divestment Timeline



- When a scrutinized company is identified, a notice is sent advising the company as to its status. The notification provides an explanation of the reason for the company's inclusion on a list of scrutinized companies and of the potential for any related securities held by the public fund to be divested. The notice also informs the company of the opportunity to clarify its scrutinized business activities and encourages the company to cease its scrutinized activities.
- If within 180 days of the date of receipt of this notice the company announces by public disclosure that the company will take substantial action (*i.e.*, publicizing and implementing a formal plan to cease scrutinized business activities within one year and refrain from any such new business activities), the public fund may maintain its holdings in securities relating to the scrutinized company. The company, however, will remain on the scrutinized company list(s) until the actual cessation of scrutinized business activities.
  - If the company fails to follow through with disclosed substantial action within one year, or if the company engages in new scrutinized business activities within a country of concern, then the fund must divest securities related to

the scrutinized company within 26 months after expiration of the one-year period.

- If, however, the company does not announce by public disclosure within 180 days of the date of receipt of this notice that the company will take substantial action (*i.e.*, publicizing and implementing a formal plan to cease scrutinized business activities within one year and refrain from any such new business activities), then the fund must divest securities related to the scrutinized company within 26 months.

### Table 7: Current Divestment Schedule of Scrutinized Companies

Certain companies have either not responded to the notices sent on behalf of the Four Funds by the Treasury Department or their responses have not yet met the requirements for removal from the Scrutinized Lists. The following table lists companies directly held by one or more of the Four Funds that are subject to being divested based upon this failure to respond or to provide an adequate response. The table also shows the date of the original notice, the date that an adequate response to the notice needed to be received, and the date by which all related securities held by one or all of the Four Funds must be divested.

This list also includes companies that have submitted a plan of substantial action to cease scrutinized activities in the country of concern. The Four Funds will monitor the companies' progress over the course of a year. If a company ceases all scrutinized activities within one year after receipt of a plan of substantial action, it will be removed from the scrutinized lists. If a company fails to follow through with disclosed substantial action within one year, or if a company engages in new scrutinized business activities within a country of concern, then the fund will divest securities related to that scrutinized company by the date indicated.

COMPANY NAME	IRAN	SUDAN	NOTICE SENT	180 DAY DEADLINE	DATE OF RESPONSE REGARDING SUBSTANTIAL ACTION	DIVESTMENT DEADLINE
Cosmo Oil Company Ltd	x		05/09/2013	11/05/2013		01/05/2016
Idemitsu Kosan Co Ltd	x		05/09/2013	11/05/2013		01/05/2016
JX Holdings Inc	x		05/09/2013	11/05/2013		01/05/2016
Marubeni Corporation	x		05/09/2013	11/05/2013		01/05/2016
Mitsubishi Corp	x		05/09/2013	11/05/2013		01/05/2016
Royal Dutch Shell Plc	x		05/09/2013	11/05/2013		01/05/2016
Showa Shell Sekiyu K K	x		05/09/2013	11/05/2013		01/05/2016
SK Innovation Co Ltd	x		05/09/2013	11/05/2013		01/05/2016

## Investment Transactions Related to Scrutinized Companies

Since October 2010, the Four Funds have advised their investment managers to make no new investments in the securities of any scrutinized company in order to comply with the Act's restrictions on new investments. The Act also requires the Four Funds to divest within 26 months their direct holdings in securities of companies that have not announced, by public disclosure, substantial action regarding cessation of their scrutinized activities within 180 days of notification. Act 44 directs the Four Funds to report all investments sold, redeemed, divested, or withdrawn in compliance with the Act.

The table below shows the name of each scrutinized company sold that failed to announce substantial action, and the net proceeds realized from those transactions, for the period between July 1, 2012 and June 30, 2013. It is important to note that the appearance of a scrutinized company on this table may signify only that one (or more) managers for one public fund chose to sell such securities. It does not mean that such public fund and/or another public fund does not continue to hold a position in any of the listed companies, some of which the applicable divestment deadlines have yet to occur.

**Table 8: Investment Sales of Scrutinized Companies for the period ending June 30, 2013**

SCRUTINIZED COMPANY	AMOUNT
Gazprom	\$11,188,443.10
Japan Petroleum Exploration Co, Ltd	\$228,482.15
JX Holdings Inc.	\$84,771.60
Mitsubishi Corp	\$7,602,259.39
Mitsui & Co Ltd	\$9,336,633.80
PetroChina Co Ltd	\$841,470.70
Petrofac	\$1,522,916.63
Royal Dutch Shell Plc	\$9,940,135.83
Saipem Spa	\$9,742,441.05
SapuraKencana Petroleum Bhd	\$57,037.65
Technip	\$428,031.96
Total S.A.	\$7,198,624.20
Toyota Tsusho Corporation	\$847,056.20
<b>Total</b>	<b>\$59,018,304.26</b>

## Cost of Investments

In addition to the investments sold, redeemed, divested or withdrawn in compliance with its Section 4(c) (concerning divestment requirements), Act 44 also requires this report to disclose the "costs and expenses of such transfers and a determination of net gain or loss on account of such transactions incurred in compliance with the provisions of this act." The prior section of this report and Table 8 describe certain transactions the Four Funds conducted that involved companies with scrutinized activities.

The Four Funds are provided the opportunity to make a claim for reimbursement for net losses, costs, and expenses incurred as a result of compliance with the Act. The Act directs the Secretary of Budget, in consultation with public funds, to establish annually a uniform method to be used to calculate gains and losses incurred as a result of compliance with the Act. The Four Funds then have until November 1<sup>st</sup> each year to submit a claim for reimbursement to the Secretary of the Budget.

The Secretary of the Budget has instructed the Four Funds to continue utilizing the methodology he issued for the period ending June 30, 2011 in order to calculate gains and losses incurred as a result of compliance with the Act for the period ending June 30, 2013. Table 9 presents investment costs for the most recent fiscal year by category of expense. Table 10 presents investment costs from the most recent fiscal year by each fund, for which each will seek reimbursement from the general fund according to the methodology issued by the Secretary of the Budget.

A copy of the methodology issued by the Secretary of the Budget for the calculation of gains and losses as a result of compliance with Act 44 is presented in Appendix C of this report.

**Table 9: Costs and Losses (Gains) of Investments for the period ending June 30, 2013, by category of expense**

EXPENSE	AMOUNT
Consulting Services	\$41,250.00
Investment Losses (Gains)	(\$3,747,884.84)
Postage	\$87.48
Salaries of Staff	\$50,652.22
Supplies	\$40.52
Technology	\$588.00

**Table 10: Cost and Losses (Gains) of Investments for the period ending June 30, 2013, by fund**

EXPENSE	AMOUNT
<b>PMRS</b>	
Consulting Services	\$10,312.50
Investment Losses (Gains)	\$155,212.26
Salaries of Staff	\$346.00
<b><i>PMRS Total Expenses Reimbursed by the General Fund</i></b>	<b><i>\$165,870.76</i></b>
<b>PSERS</b>	
Consulting Services	\$10,312.50
Investment Losses (Gains)	(\$2,414,704.55)
Salaries of Staff	\$3,847.64
<b><i>PSERS Total Expenses Reimbursed by the General Fund*</i></b>	<b><i>\$0.00</i></b>
<b>SERS</b>	
Consulting Services	\$10,312.50
Investment Losses (Gains)	(\$1,488,392.55)
Salaries of Staff	\$1,647.14
<b><i>SERS Total Expenses Reimbursed by the General Fund*</i></b>	<b><i>\$0.00</i></b>
<b>Treasury</b>	
Consulting Services	\$10,312.50
Investment Losses (Gains)	\$0.00
Postage	\$87.48
Salaries of Staff	\$44,811.44
Supplies	\$40.52
Technology	\$588.00
<b><i>Treasury Total Expenses Reimbursed by the General Fund</i></b>	<b><i>\$55,839.94</i></b>
<b><i>Four Funds' Total Expenses Reimbursed by the General Fund</i></b>	<b><i>\$221,710.70</i></b>

\* Since investment gains from transactions exceeded the administrative costs of compliance, Act 44 does not authorize reimbursement.

## **Conclusion**

This report has been prepared in accordance with the requirements contained in Act 44 of 2010. The information found in this report is derived from a variety of data sources. IW Financial and the Four Funds believe this information to be accurate at the time of publication. Any discrepancies discovered after the publication of this report will be addressed in subsequent reports.

Any questions about this report should be directed to:

Pennsylvania Treasury Department  
101 Finance Building  
Harrisburg, PA 17120  
717.772.1830

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## Appendix A: Letter Sent to U.S. Attorney General Eric Holder and Acknowledgement



TREASURY DEPARTMENT  
COMMONWEALTH OF PENNSYLVANIA  
HARRISBURG, PA 17120

THE STATE TREASURER

July 28, 2010

Attorney General Eric H. Holder, Jr.  
U.S. Department of Justice  
950 Pennsylvania Avenue, NW  
Washington, DC 20530-0001

Dear Attorney General Holder:

I write to you pursuant to the Protecting Pennsylvania's Investments Act (Act 44 of 2010, hereinafter cited as "Act 44"), a state divestment law that controls direct holdings by public funds in companies that have a prohibited association with the nations of Sudan or Iran. I am providing this report in accordance with Act 44 and with the Comprehensive Iran Sanctions Accountability and Divestment Act of 2010 (H.R. 2194, 111th Cong. Title II) § 202(c) and the Sudan Accountability and Divestment Act of 2007 (P.L. 110-174) §3.

Please accept this report from Pennsylvania Treasury, which is also acting on behalf of the other affected public funds that are required to provide you with a written report, namely the Pennsylvania State Employees' Retirement System, the Pennsylvania Public School Employees' Retirement System, and the Pennsylvania Municipal Retirement System. Each of these public funds has authorized me to act on its behalf in this regard.

The Pennsylvania Treasurer is statutorily designated as custodian of various funds deposited with the Commonwealth and is also authorized to invest on behalf of certain funds. Among the larger funds under the custody of the Treasurer is the Public School Employees' Retirement Fund, with assets currently of about \$46 billion, the State Employees' Retirement Fund, with assets currently of about \$25 billion, and the Pennsylvania Municipal Retirement Fund, with assets currently of about \$1.4 billion. The investments of each of these funds are managed and controlled by separate retirement boards that stand in a fiduciary relationship to their beneficiaries and are subject to a prudent investor standard of care.

Attorney General Eric H. Holder, Jr.  
Page Two  
July 28, 2010

Act 44 regulates and limits the Treasurer's and the pension boards' investment authority pertaining to investments in certain companies defined by the statute as "scrutinized companies" based upon their involvement or association with Sudan and Iran. In particular, Act 44 directs the Treasurer, the pension boards, and other public funds, as follows:

- Within 90 days, identify all scrutinized companies having business activities with either Sudan or Iran in which public funds are invested;
- Following the initial 90 day period, develop lists of all such scrutinized companies in each country;
- Provide written notice to each company on the scrutinized company lists advising the business that its business activities have resulted in a determination that it may become subject to divestment;
- Within 180 days of receipt of such written notice, if the notified company makes a public announcement indicating the intention of the company to cease activities with either Sudan or Iran, determine whether to remove the company from the scrutinized company list and maintain its investment; however,
- Within 180 days of receipt of such written notice, if the company has not made any public announcement concerning its intention to cease activities with either Sudan or Iran, the public fund shall completely divest its investment in the company within 26 months following the 180 day period.

Act 44 mandates additional monitoring and reporting requirements applicable to each Commonwealth public fund custodian. In addition, Act 44 permits scrutinized investments to continue or be reinstated under specific circumstances related to each nation's status as a state sponsor of terrorism pursuant to the federal Foreign Relations Authorization Act of 1988 and 1989.

A complete copy of Act 44 is attached for your consideration. Please do not hesitate to get in touch with me if you have questions or if we can be of assistance.

Sincerely,



Robert M. McCord  
State Treasurer



**U.S. Department of Justice**

Office of Intergovernmental and Public Liaison

950 Pennsylvania Avenue, NW, Room 1629  
Washington, DC 20530

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http://www.usdoj.gov/oip/  
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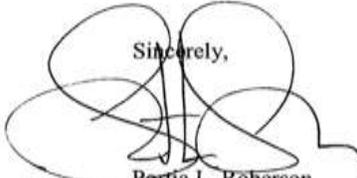
August 9, 2010

Mr. Robert M. McCord  
State Treasurer  
Treasury Department  
Commonwealth of Pennsylvania  
129 Finance Building  
Harrisburg, PA 17120

Dear Mr. McCord:

This is to acknowledge receipt of your letter to the Attorney General dated July 28, 2010 and the attached report on behalf of the Pennsylvania State Employees' Retirement System, the Pennsylvania Public School Employees Retirement System, and the Pennsylvania Municipal Retirement System. This report is in accordance with Act 44 and with the Comprehensive Iran Sanctions Accountability and Divestment Act of 2010 (H.R. 2194, 111th Cong. Title II) and the Sudan Accountability and Divestment Act of 2007 (P.L. 110-174) 3.

Thank you for the information. If our office can be of assistance to you on this or other matters involving the Department, please do not hesitate to contact us. For more information about the Department of Justice, please visit our web site at [www.usdoj.gov](http://www.usdoj.gov).

Sincerely,  
  
Portia L. Roberson  
Director

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## Appendix B: Letter Templates for Scrutinized Companies



Date

XXXXX

XXXXX

Dear Sir or Madam,

The Commonwealth of Pennsylvania has enacted legislation (Act 44 of 2010) requiring the divestment of public funds from companies doing business in Iran and/or Sudan that meet certain thresholds of activity. Additionally, the legislation prohibits Pennsylvania's public funds from purchasing securities from companies that appear on the scrutinized business activities list regardless of the funds' direct holdings in such companies.

IW Financial is assisting these four public funds in their efforts to comply with this legislation. As a consequence, IW Financial has developed a list of companies that satisfy the statutory definition of "scrutinized business activities" in Iran and/or Sudan. These ties may be through the activities of a subsidiary.

(Company) appears on the list as having scrutinized business activities in (Country), (Reason). Pennsylvania's public funds, specifically the Pennsylvania Treasury Department, the Public School Employees' Retirement System, the State Employees' Retirement System, and the Pennsylvania Municipal Retirement System have combined assets of over \$80 billion. Your status on the scrutinized business activities lists for Iran and/or Sudan prohibits the funds from purchasing securities in your company. Should your company wish to clarify its scrutinized activities, please contact IW Financial; contact information is provided below.

Whether or not you seek to clarify your involvement, we encourage you either to cease scrutinized business activities in (Country) or convert such operations to inactive business activities in order to be removed from the scrutinized list, thereby enabling the funds to purchase your securities. The Pennsylvania public funds' scrutinized lists are updated quarterly. In addition, the funds are required to publicly disclose our findings in an annual report to the Governor, the Pennsylvania legislature, the public funds' boards, and the general public.

Should you have any questions regarding the Act and the criteria used to develop the list, you may access a copy of the statute at <http://www.legis.state.pa.us> (search under Bill # SB 928).

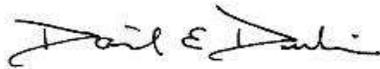
Joseph I. Williams  
300 E. Main Street, Suite 301  
Johnson City, TN, 37604  
JosephWilliams@iwfinancial.com

Thank you for your cooperation.

Sincerely,



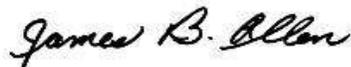
Robert M. McCord  
Pennsylvania Treasurer



David Durbin  
Executive Director  
State Employees' Retirement System of Pennsylvania



Jeffrey Clay  
Executive Director  
Public School Employees' Retirement System of Pennsylvania



James Allen  
Secretary  
Pennsylvania Municipal Retirement System



Date

XXXXX

XXXXX

Dear Sir or Madam,

The Commonwealth of Pennsylvania has enacted legislation (Act 44 of 2010) requiring the divestment of public funds from companies doing business in Iran and/or Sudan that meet certain thresholds of activity. Additionally, the Act prohibits Pennsylvania's public funds from purchasing securities from companies that appear on the scrutinized business activities lists regardless of the funds' direct holdings in such companies.

The Pennsylvania Treasury Department is acting in conjunction with the state's other major public funds, specifically the Public School Employees' Retirement System, the State Employees' Retirement System, and the Pennsylvania Municipal Retirement System. In the aggregate, these four public funds have combined assets of over \$80 billion. IW Financial, assisting these four public funds in this effort, has developed a list of companies that satisfy the statutory definition of "scrutinized business activities" in Iran and/or Sudan. These ties may be through the activities of a subsidiary.

(Company) appears on the list as having scrutinized business activities in (Country), specifically (Involvement). Pursuant to the Act, we are sending you this written notice to inform you of your company's status as a scrutinized company and the fact that the securities of your company or a subsidiary may be subject to divestment by Pennsylvania's public funds. Should your company wish to clarify its scrutinized activities, please contact the Pennsylvania Treasury Department; contact information is provided below.

To avoid divestment, your company must either cease scrutinized business activities in (Country) or convert such operations to inactive business. If no action is taken within 180 days of receipt of this notice, your company will remain on the list of scrutinized companies with active ties to Country and be subject to divestment. The Pennsylvania public funds' scrutinized lists are updated quarterly. In addition, the funds are required to publicly disclose our findings in an annual report to the Governor, the Pennsylvania legislature, the public funds' boards, and the general public.

Should you have any questions regarding the Act and the criteria used to develop the list, please refer to the enclosed copy of the legislation, also available online at <http://www.legis.state.pa.us> (search under Bill # SB 928).

Please send all correspondence and any inquiries to:

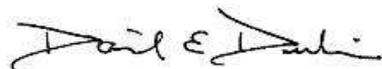
Joseph I. Williams  
300 E. Main Street, Suite 301  
Johnson City, TN, 37604  
JosephWilliams@iwfinancial.com

Thank you for your cooperation.

Sincerely,



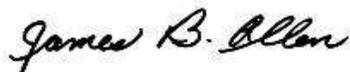
Robert M. McCord  
Pennsylvania Treasurer



David Durbin  
Executive Director  
State Employees' Retirement System of Pennsylvania



Jeffrey Clay  
Executive Director  
Public School Employees' Retirement System of Pennsylvania



James Allen  
Secretary  
Pennsylvania Municipal Retirement System

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## Appendix C: Reimbursement Methodology

### Uniform Method for Determining Net Losses and Gains From Divestitures Required by the Act of July 2, 2010 (P.L. \_\_\_, No. 44) for the period July 1, 20\_\_ through June 30, 20\_\_

Section 9(2) of the Act of July 2, 2010 (P.L. \_\_\_, No. 44) (Act 44 of 2010), 72 P.S. § 3837.9(2), requires the Secretary of the Budget to annually establish, in consultation with each of the public funds that are subject to Act 44 of 2010 (State Employees' Retirement Fund; Public School Employees' Retirement Fund; Pennsylvania Municipal Retirement Fund; any fund of which the State Treasurer is the custodian), a uniform method for determining each fund's net gains, net losses, costs, and expenses when the funds sell, redeem, divest, or withdraw from the funds' direct holdings in the securities of companies that are on the Scrutinized Companies with Activities in Iran List, or on the Scrutinized Companies with Activities in Sudan List.

Each fund subject to Act 44 of 2010 shall calculate its itemized budget request for reimbursement for the period July 1, 20\_\_ through June 30, 20\_\_ as follows:

- Each fund's actual realized net gain or net loss during the reporting period from any sale, redemption, divestiture, or withdrawal of each of the fund's direct holdings in the securities of companies that are on the Scrutinized Companies with Activities in Iran List, or are on the Scrutinized Companies with Activities in Sudan List, or both, during the 26 month divestiture period mandated by Section 4(c) of Act 44 of 2010 shall be calculated for each trade of such a company's securities by subtracting the fund's actual cost basis in the security from the price at which the fund sold, redeemed, divested, or withdrew from the security. The net gain or net loss of each trade shall be reported in chronological order from oldest to most recent trade on the form marked Attachment 1, "Actual Amount Realized on the Sale of Securities." The funds shall report the trades of each company in U.S. dollars, and shall group together each company's trades in alphabetical order.

In the event that a trade was not conducted in U.S. dollars and that the fund has not previously converted that trade into U.S. dollars, the fund must convert the amount of the trade from the currency in which the trade took place into U.S. dollars on the date of the trade. The fund shall first convert its actual costs basis in the security on the date(s) of purchase into U.S. dollars, shall next convert the price received on the date of sale into U.S. dollars, and shall then compute in U.S. dollars the net gain or net loss on the sale in the manner set out above.

If the securities of a company sold on a given date were acquired or purchased by the fund on different dates with different acquisition or purchase prices, the fund may average the original acquisition or purchase prices of that company's security sold on that given date, and then use that average as the fund's actual cost basis in the security to determine its net gain or net loss resulting from the trade of that security.

- Each fund shall report on a form marked Attachment 2, "Actual Expenses Incurred Related to the Administration of Act 44," each transaction fee it directly incurred for each security trade reported on Attachment 1.
- Each fund shall report on a form marked Attachment 2, "Actual Expenses Incurred Related to the Administration of Act 44," the personnel costs the fund directly incurred by each employee that performed duties and responsibilities connected to Act 44 of 2010 for the fund. The fund may

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report each employee's personnel cost either as a percentage of the gross salary paid to the employee, or by multiplying the number of hours or parts of hours that the employee worked to further the fund's duties and responsibilities under Act 44 of 2010 by the employee's hourly rate of pay.

- Each fund may report on a form marked Attachment 2, "Actual Expenses Incurred Related to the Administration of Act 44," the cost of postage, office supplies, and other similar office administration costs incurred by the fund to carry out its duties and responsibilities under Act 44 of 2010.
- Each fund shall report on a form marked Attachment 2, "Actual Expenses Incurred Related to the Administration of Act 44," the amounts paid by the fund to consultants and other third parties retained by the fund to assist the fund: in identifying companies that must be placed on the Scrutinized Companies with Activities in Iran List, or on the Scrutinized Companies with Activities in Sudan List; with monitoring the business activities of companies on the Scrutinized Companies with Activities in Iran List, or on the Scrutinized Companies with Activities in Sudan List; and, in determining when a company must be removed from the Scrutinized Companies with Activities in Iran List, or the Scrutinized Companies with Activities in Sudan List. The fund shall report the name of the consultant or other third party, and shall report the amount paid to the company or their party during the reporting period per invoice issued by the company or third party to the fund. In the event that payments were not made to a consultant or third party in U.S. dollars and that the fund has not previously converted that payments into U.S. dollars, the fund must convert the amount of each payment from the currency in which the trade took place into U.S. dollars on the date of each payment.

The amount of each fund's itemized budget request for reimbursement under Act 44 of 2010 for the period July 1, 20\_\_ through June 30, 20\_\_ submitted by each fund to the Office of the Budget by November 1, 20\_\_ for transmission to the General Assembly shall be the total amount of the fund's actual losses plus the fund's costs and expenses for the reporting period offset by any actual gains experienced by the fund.

## Appendix D: Securities Held by Funds

The Four Funds hold thousands of publicly and privately traded securities. Act 44 directs the Four Funds to publish “a list of all publicly traded securities held by the public fund.” For consistency in presenting the data, a list of all holdings of the Four Funds is obtained from Pennsylvania Treasury Department. The list includes privately held securities. Some privately held securities lacked certain data fields to facilitate removal from the list. To avoid incomplete removal of privately held securities or erroneous removal of publicly traded securities from the list, the Four Funds have chosen to report all publicly and privately traded securities. The list below presents the securities held by the Four Funds as of June 30, 2013.

198 INVERNESS DRIVE WEST	ABBOTT LABORATORIES	ABS CAPITAL PARTNERS IV LP
1ST BAKING CO CFD	ABBOTT LABORATORIES PAKISTAN L	ABS CAPITAL PARTNERS V LP
2ND CHANCE PROPS SGD0.10	ABBVIE INC	ABS CAPITAL PARTNERS VI LP
32 CAPITAL FUND LTD (THE)	ABBVIE INC 144A	ABSA GROUP LIMITED
3D SYSTEMS CORP	ABC HOLDINGS LLC	ABSOLUTE SOFTWARE CORP
3I GROUP PLC ORD GBP0.738636	ABC SUPPLY 4/13 TLB	ABU DHABI NATIONAL ENERGY 144A
3M CO	ABCAM	ACACIA RESEARCH - ACACIA TECHN
3MO EURO EURIBOR FUTURE (LIF)	ABC-MART INC NPV	ACADIA HEALTHCARE CO INC
5 NORTH FIFTH STREET	ABENGOA SA EUR0.25	ACADIAN TIMBER CORP
7 DAYS GROUP HOLDINGS LTD	ABERCROMBIE & FITCH CO	ACANDO AB SER B NPV (POST
888 HOLDINGS ORD GBP0.005	ABERDEEN ASSET MANAGEMENT PLC	ACBEL POLYTECH INC TWD10
8X8 INC	ABERTISINFRAESTRUCTURAS SA	ACCEL EUROPE LP
90DAY EURODOLLAR FUTURE (CME)	ABILITY ENTERPRISE TWD10	ACCELRYX INC
99 CENTS ONLY STORES (COV LITE	ABINGWORTH BIOVENTURE V LP	ACCENTURE PLC
A P MOLLER - MAERSK A/S	ABINGWORTH BIOVENTURES IV LP	ACCESS GROUP INC 1 A1
A10 SECURITIZATION LL 1 C 144A	ABIOMED INC	ACCESS GROUP INC A A3 144A
A10 SECURITIZATION LL 1 D 144A	ABM INDUSTRIES INC	ACCESS MIDSTREAM PARTNERS L P
A2A SPA CFD	ABOITIZ EQUITY VENTURE INC COM	ACCESS MIDSTREAM PARTNERS LP /
AAC TECHNOLOGIES HOLDINGS INC	ABOITIZ POWER CORPORATION PHP1	ACCIONA SA EUR1.00
AACP KOREA BUYOUT INVESTORS	ABRAXAS PETROLEUM CORP	ACCO BRANDS CORP
AALBERTS INDUSTRIES EUR0.25	ABRIL EDUCACAO SA	ACCOR SA CFD
AAON INC	ABRY ADVANCED SECURITIES FD LP	ACCOR SAR
AAR CORP	ABRY BROADCAST PARTNERS III LP	ACCREDITED MORTGAGE LOAN 3 A1
AAR CORP 144A	ABRY BROADCAST PARTNERS IV	ACCTON TECHNOLOGY CORP TWD10
AAREAL BANK AG EUR26	ABRY MEZZANINE PARTNERS LP	ACE HARDWARE INDON IDR10
AARON'S INC	ABRY PARTNERS V LP	ACE LIMITED SHS
AASTRA TECHNOLOGIES LTD	ABRY PARTNERS VI L P	ACE SECURITIES CORP HOME SL2 A
ABACUS PROPERTY GR NPV	ABRY PARTNERS VII L P	ACER INC
ABAXIS INC	ABRY SENIOR EQUITY II LP	ACERINOX SA EUR0.25
ABB LTD CHF1.03 (REGD)	ABS CAP PARTNERS III L P	ACETO CORP
ABBEY NATIONAL TREASURY SERVIC	ABS CAPITAL PARTNERS II LP	ACGS 2004 LLC CLASS P REGULAR

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ACHILLION PHARMACEUTICALS INC	ADVANCED DISPOSAL 2/13 TLB	AES GENER SA
ACHMEA HYPOTHEEKBANK NV 144A	ADVANCED INFO SVCS PUBLIC CO	AES TIETE SA
ACI WORLDWIDE INC	ADVANCED MICRO DEVICES INC	AETNA INC
ACOM CO LTD CFD	ADVANCED RESIDENCE INVESTMENT	AETNA LIFE SEP ACCT 50 PART
ACOM CO Y50	ADVANCED SEMI ENGR TWD10 (ASE)	AETNA LIFE SEP ACCT 87/RESA
ACOSTA (3/11) TLB	ADVANCED TECHNOLOGY VENTURES	AFFILIATED MANAGERS GROUP INC
ACQUITY GROUP LTD	ADVANCED TECHNOLOGY VI LP	AFFIN HOLDINGS BERHAD
ACS ACTIVIDADES CO EUR0.5	ADVANSTAR 2ND LN COV-LT TL	AFFINITY GAMING LLC/AFFINITY G
ACTAVIS INC	ADVANTAGE SALES 2/13 2ND LIEN	AFFORDABLE CARE 1/13 2ND LIEN
ACTELION CHF0.5 (REGD)(POST	ADVANTAGE SALES 2/13 TL	AFG (ARBONIA FORSTER HLDGS AG)
ACTIS EMERGING MKT 3	ADVANTECH TWD10	AFLAC INC
ACTIS GLOBAL 4	ADVANTEST NPV	AFREN CFD
ACTIVISION BLIZZARD INC	ADVANTEX INCJPY50 CFD	AFREN ORD GBP0
ACTUANT CORP	ADVENT INTERNATIONAL GPE VI-A	AFREN PLC 144A
ACUITY BRANDS INC	ADVENT INTERNATIONAL GPE VII-B	AFRICAN BANK INVESTMENTS
ACUITY BRANDS LIGHTING INC	ADVENT LATIN AMERICA PRIVATE	AFRICAN BARRICK GOLD LTD-CFD
ACXIOM CORP	ADVENT SOFTWARE INC	AFRICAN MINERALS LTD COM CFD
ADAMS CAPITAL MANAGERMENTS LP	ADVISORY BOARD CO/THE	AFRICAN RAINBOW MINNERALS LTD
ADAMS CAPITAL MGMT II LP	AECOM TECHNOLOGY CORP	AFRICIA ISRAEL INVESTMENTS ORD
ADAMS CAPITAL MGMT III LP	AECON GROUP INC	AG ASIA REALTY FUND LP
ADARO ENERGY TBK IDR100	AEGERION PHARMACEUTICALS INC	AG CAPITAL RECOVERY PARTNERS
ADARO INDONESIA PT REGS	AEGON NV EUR0.12	AG CAPITAL RECOVERY PARTNERS V
ADECCO SA CHF1 (REGD)	AEOLUS PROP CATASTROPHE FUND	AG CORE PLUS REALTY FD III LP
ADECOAGRO SA	AEOLUS PROP CATASTROPHE FUND I	AG030 OMEGA BK C/D
ADELPHIA COM ESCROW	AEON CO (M) BHD MYR1	AG035 S&T BANK C/D
ADELPHIA COMMS CORP SR NT	AEON CO LTD NPV	AG038 S&T BANK C/D
ADELPHIA COMMS CORP SR SER B	AEON CO LTD NPV CFD	AG039 S&T BANK C/D
ADELPHIA COMMS SR NTS SER B	AEON FANTASY CO NPV	AGCO CORP
ADELPHIA RECOVERY TRUST	AEON FINANCIAL SERVICE CO LTD	AGEAS NV
ADERANT 12/12 TL	AEON MALL CO NPV	AGFA GEVAERT NV ORD NPV
ADHI KARYA PERSERO IDR100	AEON MALL CO NPV CFD	AGGREKO ORD GBP0.13708387
ADI SARANA ARMADA TBK PT	AEP INDUSTRIES INC	AGGREKO ORD GBP0.13708387 CFD
ADIDAS AG	AEP TEXAS CENTRAL TRANSIT 1 A1	AGILE PROPERTY HLD HKD0.10
ADITYA BIRLA MINERALS NPV	AEP TEXAS CENTRAL TRANSIT 1 A4	AGILENT TECHNOLOGIES INC
ADJUSTABLE RATE MORTGAGE 2 7A2	AEP TEXAS CENTRAL TRANSIT A A2	AGL ENERGY NPV
ADLER MODEMARKTE AG	AERCAP HOLDINGS N V SHS	AGL RESOURCES INC
ADMIRAL GROUP ORD GBP0.001	AEROFLOT RUB1	AGNICO EAGLE MINES LIMITED
ADOBE SYSTEMS INC	AEROFLOT-RUSSIAN INTERNATION	AGNICO EAGLE MINES LTD
ADP PROMESSES EUR3	AEROPOSTALE INC	AGRIBANK FCB
ADT CORP/THE	AEROPOSTALE INC	AGRICULTURAL BANK OF CHINA LTD
ADTRAN INC	AEROQUIP-VICKERS INC	AGRIUM INC
ADV INTL MULTITECH TWD10	AEROVIRONMENT INC	AGROKOR DD
ADVA OPTICAL NETWORKING SE	AES CORP 2/13 TLB	AGTHIA GROUP PJSC
ADVAN CO LTD CFD	AES CORP/THE	AGUAS ANDINAS S A COM NPV
ADVANCE AUTO PARTS INC	AES CORP/VA	AGUNG PODOMORO LAND TBK PT
ADVANCE PIERRE FOODS 10/12 TL	AES EASTERN	AHRESTY CORP JPY50

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AI HOLDINGS CORPORATION NPV	ALABAMA PWR CO SR NT	ALLEGIS MULTIFAMILY TRUST INC
AIA GROUP LTD	ALACER GOLD CORP	ALLENTOWN PA
AIB MORTGAGE BANK	ALAMOS GOLD INC	ALLERGAN INC/UNITED STATES
AICA KOGYO CO Y50	ALARKO HOLDING TRY1	ALLIANCE DATA 1/12 EXTENDED TL
AICHI BANK Y500 CFD	ALASKA AIR GROUP INC	ALLIANCE DATA SYSTEMS COR 144A
AICHI STEEL WORKS Y50	ALBEA BEAUTY HOLDINGS SA	ALLIANCE DATA SYSTEMS CORP
AICHI TOKEI DENKI JPY50 CFD	ALBEMARLE CORP	ALLIANCE FIBER OPTIC PRODUCTS
AIDA ENGINEERING Y50	ALBERTA ENERGY CO LTD	ALLIANCE FINANCIAL GROUP
AIN PHARMACIEZ INC	ALBERTSON'S 5/13 (2016) TL	ALLIANCE GLOBAL GP PHP1
AINSWORTH GAME TEC NPV	ALBERTSON'S 5/13 (2019) TL	ALLIANCE HOLDINGS GP LP
AINSWORTH LUMBER CO LTD 144A	ALCATEL 1/13 (USD) TLC	ALLIANCE LAUNDRY 2/13 TLB
AIPHONE CO LTD CFD	ALCATEL SA CFD	ALLIANT ENERGY CORP
AIR CANADA 2013-1 CLASS A 144A	ALCATEL-LUCENT/FRANCE	ALLIANT INSURANCE 12/12 TLB
AIR CHINA LTD ORD CNY1	ALCOA INC	ALLIANT TECHSYSTEMS INC
AIR FRANCE-KLM EUR1	ALCONIX CORP	ALLIANZ FINANCE II BV
AIR LEASE CORP	ALENT PLC ORD GBP0.10	ALLIANZ GENERAL IN MYR1
AIR LIQUIDE(L')	ALERE INC	ALLIANZ SE (SOCIETAS EUROPEAE)
AIR PRODUCTS & CHEMICALS INC	ALERIS INTERNATIONAL INC	ALLIED DEFENSE GROUP INC/THE
AIR.WATER INC JPY50	ALEXANDER & BALDWIN INC	ALLIED NEVADA GOLD CORP
AIRASIA BHD	ALEXANDRIA REAL ESTATE	ALLIED WORLD ASSURANCE COMPANY
AIRCATTLE LTD	ALEXANDRIA REAL ESTATE E	ALLISON TRANSMISSION HLDG INC
AIRGAS INC	ALEXANDRIA REAL ESTATE EQUITIE	ALLISON TRANSMISSION INC 144A
AIRPORT FACILITIES CO Y50	ALEXION PHARMACEUTICALS INC	ALLOY ANNEX I LP
AIRPORTS OF THAILA THB10(ALIEN	ALFA BANK OJSC VIA ALFA B 144A	ALLOY VENTURES 2000 LP
AIRTAC INTERNATIONAL GROUP	ALFA BANK OJSC VIA ALFA BOND I	ALLOY VENTURES 2002 LP
AIRTRAN HOLDINGS INC	ALFA LAVAL AB ORD NPV	ALLOY VENTURES 2005 LP
AISIN SEIKI CO Y50	ALFA SAB SE 'A' NPV(CPO)	ALLSCRIPTS HEALTHCARE SOL 144A
AISING CAPITAL II LP	ALFRESA HLDGS NPV	ALLSCRIPTS HEALTHCARE SOLUTION
AISLING CAPITAL III LP	ALGECO SCOTSMAN GLOBAL FI 144A	ALLSTATE CORP/THE
AIXTRON SE	ALGETA ASA NOK0.50	ALLY AUTO RECEIVABL 5 B 144A
AIZAWA SECURITIES CO LTD	ALICORP SA	ALLY AUTO RECEIVABLES B C 144A
AJAX LTD 2A B 144A	ALICORP SAA 144A	ALLY AUTO RECEIVABLES T SN1 A4
AJECORP BV 144A	ALIGN TECHNOLOGY INC	ALLY AUTO RECEIVABLES TRU 1 A4
AJINOMOTO CO INC	ALIMENTATION COUCHE-TARD INC	ALLY AUTO RECEIVABLES TRU 2 A4
AK TRANSNEFT OAO	ALINCO INC NPV	ALLY AUTO RECEIVABLES TRU 3 A3
AK TRANSNEFT OAO-PFD	ALIOR BANK SA	ALLY AUTO RECEIVABLES TRU 4 A3
AKAMAI TECHNOLOGIES INC	ALIXPARTNERS 2/13 TLB2	ALLY AUTO RECEIVABLES TRU 4 A4
AKBANK TAS 144A	ALKERMES PLC	ALLY FINANCIAL INC
AKBANK TRY1	ALL AMERICA LATINA LOGISTICA	ALLY MASTER OWNER TRUST 1 A2
AKER SOLUTIONS NOK1.66 (POST	ALLBLUE LP	ALMACENES EXITO SA
AKORN INC	ALLBRITTON COMMUNICATIONS CO	ALMANAC REALTY
AKSA TRY1	ALLEGHANY CORP	ALMANAC REALTY SECURITIES V
AKSIGORTA AS	ALLEGHENY LUDLUM CORP	ALNYLAM PHARMACEUTICALS INC
AKZO NOBEL NV	ALLEGHENY NEW MOUNTAIN	ALPARGATAS SA
AKZO NOBEL NV EUR2	ALLEGHENY TECHNOLOGIES INC	ALPEK SA DE CV 144A
ALABAMA POWER CO	ALLEGIANTRAVEL CO	ALPEN CO LTD NPV

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ALPEN CO LTD NPV CFD	AMER SPORTS CORPORATION 'A'	AMF BOWLING 6/13 EXIT TL
ALPHA CORP NPV	AMERCO	AMGEN INC
ALPHA NATURAL RESOURCES INC	AMEREN CORP	AMKOR TECHNOLOGY INC
ALPHA PRIVATE EQUITY FUND IV	AMERICA MOVIL SAB DE CV	AMLIN ORD GBP0.28125
ALPHA PRIVATE EQUITY FUND V	AMERICA MOVIL SAB DE CV SER	AMLIN ORD GBP0.28125 CFD
ALPHABET HOLDING CO INC	AMERICAN AXLE & MANUFACTURING	AMMB HOLDINGS BHD MYR1
ALPINE ELECTRONICS INC CFD	AMERICAN BUILDERS & CONTR 144A	AMOREG
ALS LTD	AMERICAN CAMPUS COMMUNITIES IN	AMOREPACIFIC CORP KRW5000
ALSEA SA DE CV	AMERICAN CAPITAL AGENCY CORP	AMP LIMITED AUS0.40
ALSTOM EUR7 (POST)	AMERICAN CAPITAL LTD	AMPCO-PITTSBURGH CORP
ALTAGAS LTD	AMERICAN CASINO & ENTERTAINMEN	AMPHENOL CORP
ALTEN NPV	AMERICAN COMMERCIAL LINES 3/13	AMPLIFON EURO.02
ALTERA CORP	AMERICAN EAGLE OUTFITTERS INC	AMRESCO INDEPENDEN 1A A 144A
ALTERNATIVE LOAN TRUS 57CB 4A5	AMERICAN EAGLE OUTFITTERS NEW	AMRESCO INDEPENDENCE 1A A 144A
ALTERNATIVE LOAN TRUST 19 2A1	AMERICAN ELECTRIC POWER CO INC	AMS AG
ALTERNATIVE LOAN TRUST 22T1 A5	AMERICAN EXPRESS BANK FSB	AMSTED INDUSTRIES INC 144A
ALTERNATIVE LOAN TRUST 27CB A1	AMERICAN EXPRESS CO	AMSURG CORP
ALTERNATIVE LOAN TRUST 6CB 1A3	AMERICAN EXPRESS CREDIT AC 2 A	AMTEX AUTO INR2
ALTERNATIVE LOAN TRUST 9T1 2A3	AMERICAN EXPRESS CREDIT CORP	AMTRAN TECHNOLOGY TWD10
ALTERNATIVE LOAN TRUST J10 1A3	AMERICAN FINANCIAL GROUP INC/O	AMTRUST FINANCIAL SERVICES INC
ALTERRA FINANCE LLC	AMERICAN GENERAL MO 1A A1 144A	AMUSE INC JPY50
ALTRA HOLDINGS INC	AMERICAN GREETINGS CORP	AMUSE INC JPY50 CFD
ALTRAN TECHNOLOGIES EURO.5	AMERICAN HOME MORTGAGE I 4 1A1	AMVIG HOLDINGS LIMITED HKD0.01
ALTRAN TECHNOLOGIES SA CFD	AMERICAN HONDA FINANCE CO 144A	ANA HOLDINGS INC
ALTRIA GROUP INC	AMERICAN INTERNATIONAL GROUP I	ANABUKI KOSAN INC NPV
ALTUS GROUP LTD	AMERICAN MEDICAL ALERT CORP	ANADARKO FINANCE CO
ALUMINA LTD NPV	AMERICAN NATIONAL INSURANCE CO	ANADARKO PETROLEUM CORP
ALUMINUM CO AMER SHELF 5	AMERICAN ROCK SALT CO LLC 144A	ANADOLU EFES TRY1
ALUMINUM CORP OF CHINA 'H'	AMERICAN SAFETY INS HLDGS LTD	ANALOG DEVICES INC
ALUMINUM HG FUTURE (LME)	AMERICAN SEAFOODS GROUP L 144A	ANAREN INC
ALVOGEN PHARMA 5/13 COV-LITE	AMERICAN STANDARD AMERICA 144A	ANCESTRY.COM 12/12 TL
AM CASTLE & CO	AMERICAN STORES CO	ANDERSON VALLEY CD 1UA B1 144A
AMADA Y50	AMERICAN TIRE DISTRIBUTORS INC	ANDRITZ AG NPV (POST SPLIT)
AMADEUS FIRE AG	AMERICAN TOWER CORP	ANEST IWATA ORD CFD
AMADEUS IT HLD SA-A SHS0.0100	AMERICAN TOWER TRUST I 144A	ANGIE'S LIST INC
AMANO CORP CFD	AMERICAN WATER WORKS CO INC	ANGLO AMERICAN
AMANO CORP Y50	AMERICA'S CAR-MART INC/TX	ANGLO AMERICAN CFD
AMARA RAJA BATTERIES LTD	AMERICOLD 2010 LLC ARTA D 144A	ANGLO AMERICAN PLATINUM LTD
AMATA CORP THB1 (ALIEN MKT)	AMERICREDIT AUTOMOBILE RE 2 A3	ANGLO AMERICAN USD0.54 (POST
AMAZON.COM INC	AMERICREDIT AUTOMOBILE REC 1 C	ANGLOGOLD ASHANTI HOLDINGS PLC
AMBEV CIA DE BEBID COM NPV	AMERIGAS PARTNERS LP / AMERIGA	ANGLOGOLD ASHANTI LIMITED
AMC ENTERTAINMENT INC	AMERIPRISE FINANCIAL INC	ANGLOGOLD ASHANTI LTD
AMC NETWORKS INC	AMERISAFE INC	ANHANGUERA EDUCACIONAL
AMCOR LIMITED NPV	AMERISOURCEBERGEN CORP	ANHEUSER-BUSCH COS LLC
AMDOCS LTD COM	AMERISTAR CASINOS INC	ANHEUSER-BUSCH INBEV FINANCE I
AMEC ORD 50P	AMETEK INC	ANHEUSER-BUSCH INBEV NV

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ANHEUSER-BUSCH INBEV WORLDWIDE	API HEAT TRANSFER 4/13	ARCHER-DANIELS-MIDLAND CO
ANHEUSER-BUSCH INBEVNPV VVPR	APM AUTOMOTIVE HLDGS BHD	ARCHON GROUP LP PARTICIPATION
ANHUI CONCH CEMENT CO LTD	APOGEE ENTERPRISES INC	ARCO CHEM CO DEB
ANIKA THERAPEUTICS INC	APOLLO ADVISORS IV L P	ARCOS DORADOS HOLDINGS INC
ANIXTER INC	APOLLO ADVISORS V L.P.	ARCTIC CAT INC
ANN INC	APOLLO EUROPEAN FINANCE FUND	ARD FINANCE SA 144A
ANNALY CAP MGMT INC PFD SER D	APOLLO EUROPEAN REAL ESTATE	ARDAGH PACKAGING FINANCE PLC
ANNALY CAPITAL MANAGEMENT INC	APOLLO GROUP INC	ARDEN ABSOLUTE RETURN FUND
ANRITSU Y50 CFD	APOLLO HOSPITALS ENTERPRISE	ARDEN KEYSTONE
ANSALDO STS EURO.5	APOLLO INVESTMENT CORP	ARDENT MEDICAL 1/13 TL
ANSALDO STS EURO.5 CFD	APOLLO INVESTMENT FUND VI	ARDENTEC CORPORATION TWD10
ANSELL LTD NPV	APOLLO REAL ESTATE FD III LP	AREALINK CO LTD NPV
ANSYS INC	APOLLO REAL ESTATE FIN CORP	AREFIN CO-INVEST CORP
ANSYS INC COM	APOLLO VALUE ENHANCEMENT	ARES CAPITAL CORP
ANTA SPORTS PRODUCTS	APPALACHIAN POWER CO	AREZZO INDUSTRIA E COMERCIO SA
ANTHRACITE 2005-HY2 CL A 144A	APPLE INC	ARGENT SECURITIES I W9 M7 144A
ANTHRACITE CDO I LTD 02 E 144A	APPLE LEISURE 2/13 TLB1	ARGENTINA (REP OF)
ANTHRACITE CRE CDO HY3A A 144A	APPLE LEISURE 2/13 TLB2	ARGENTINA (REP OF) VAR NTS ITL
ANTOFAGASTA ORD GBP0.05	APPLIED EXTRUSION TECHNOLOGIES	ARGENTINA REP OF SER F
ANTOFAGASTA PLC CFD	APPLIED MATERIALS INC	ARGENTINE REPUBLIC GOVERNMENT
ANTON OILFIELD SERVICES GROUP	APPLIED SYSTEMS 2ND LIEN 12/10	ARGO GRAPHICS JPY50
AO SMITH CORP	APPLIED SYSTEMS 4/13 2ND LIEN	ARGONAUT GOLD INC NEW
AOC HOLDINGS INC CFD	APPROACH RESOURCES INC	ARI FLEET LEASE TRUS A A3 144A
AOI ELECTRONICS JPY50	APTARGROUP INC	ARIAD PHARMACEUTICALS INC
AOKI HOLDINGS INC Y50 CFD	AQR GRP EL OFFSHORE FD LP	ARIAKE JAPAN CO OTC CFD
AOL INC	AQR OFFSHORE MULTI-STRATEGY FD	ARINC 10/07 2ND LIEN TL
AON CORP	AQUA AMER INC	ARISAWA MFG CO CFD
AOT BEDDING 10/12 TLB	AQUA AMERICA INC	ARIZONA CHEMICAL (11/10) TLB
AOYAMA TRADING Y50	ARA ASSET MANAGEMENT LTD	ARIZONA PUBLIC SERVICE CO
AOYAMA TREADING Y50 CFD	ARAMARK 2/12 EXT TLC	ARK RESTAURANTS CORP
AOZORA BANK NPV	ARAMARK 2/13 COV-LITE TLD	ARKEMA EUR10
AOZORA BANK NPV CFD	ARAMEX CO AED1	ARKEMMA CFD
AP MOLLER MAERSK A/S	ARB CORPORATION NPV	ARLINGTON CNTY VA
AP THAILAND PCL	ARBITRON INC	ARM HOLDINGS ORD GBP0.0005
APA GROUP NPV	ARBOR REALTY COLL 12-1A B 144A	ARM HOLDINGS PLC
APACHE CORP	ARBOR REALTY MORTGAG 1A A 144A	ARM HOLDINGS PLC CFD
APARTMENT INVESTMENT & MANAGEM	ARC LAND SAKAMOTO Y50	ARMSTRONG WORLD INDUSTRIES INC
APAX EUROPE IV LP	ARC RESOURCES LTD	ARNEST ONE CORP NPV CFD
APAX EUROPE V-A LP	ARCA CONTINENTAL SAV DE CV	ARRIS GROUP INC
APAX EUROPE VI	ARCADIS NV EURO.02	ARRIUM LTD
APAX EUROPE VII A LP	ARCELIK AS 144A	ARROW ELECTRONICS INC
APAX EUROPE VII-B LP	ARCELIK TRY1	ARSEUS NV NPV
APAX EXCELSIOR VI LP	ARCELORMITTAL	ARTEL 10/12 TLA
APERAM 144A	ARCH CAPITAL GROUP LTD SHS	ARTERIS SA
APEX INVESTMENT FUND IV LP	ARCH COAL INC	ARTHUR J GALLAGHER & CO
APEX INVESTMENT FUND V L P	ARCH COAL INC 144A	ARTIMAN VENTURES II LP

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ARTIMAN VENTURES III LP	ASM INTL EUR0.04	A-TEC-INDUSTRIES AG
ARTISAN PARTNERS ASSET MANAGEM	ASM PACIFIC TECHNOLOGY HK\$0.10	ATHABASCA OIL CORP
ARUBA NETWORKS INC	ASML HLDG N V	ATLANTA MARRIOTT
ARYSTA LIFE SCIENCE 5/13	ASML HOLDING NV EUR0.09	ATLANTIA SPA
ARYZTA AG CHF0.02 (REGD)	ASPECT SOFTWARE INC	ATLANTIC BROADBAND 5/13 TLB
ASAHI BROADCASTING Y500	ASPEN INSURANCE HOLDINGS	ATLANTIC CITY ELECTRIC TR 1 A2
ASAHI GLASS CO Y50	ASPEN PHARMACARE HLDGS	ATLAS AIR WORLDWIDE HOLDINGS I
ASAHI GROUP HOLDINGS LTD	ASPEN TECHNOLOGY INC	ATLAS CONSOLIDATED MINING &
ASAHI HOLDINGS INC NPV CFD	ASSA ABLOY SER B NPV	ATLAS COPCO AB SER A NPV
ASAHI KASEI CORP JPY50	ASSECO POLAND SA PLN1	ATLAS COPCO AB SER'B'NPV (POST
ASAHI KOGYOSHA CO JPY50	ASSEENONSCREEN HLDGS ORD	ATLAS ENERGY LP
ASAHI NET INC CFD	ASSEENONSCREEN HLDGS ORD CFD	ATLAS FINANCIAL HOLDINGS INC
ASANUMA CORP CFD	ASSET BACKED SECURITIES HE9 M1	ATLAS PIPELINE PARTNERS L 144A
ASATSU-DK INC Y50	ASSET SECURITIZATI D2 B1A 144A	ATLAS PIPELINE PARTNERS LP
ASBURY AUTOMOTIVE GROUP INC	ASSET SECURITIZATION COR D4 B5	ATLAS VENTURE FUND V LP
ASCENA RETAIL GROUP INC	ASSICURAZIONI GENERALI CFD	ATLAS VENTURE FUND VI LP
ASCEND LEARNING (5/12) TLB	ASSICURAZIONI GENERALI EUR1	ATMEL CORP
ASCEND PERFORMANCE TL 4/12 TLB	ASSISTED LIVING CONCEPTS INC	ATMOS ENERGY CORP
ASCENDAS REAL ESTATE INV TRUST	ASSOCIATED BANC-CORP	ATOS EUR1
ASCIANO LTD	ASSOCIATED BRITISH FOODS PLC	ATOS ORIGIN SA CFD
ASESOR DE ACTIVOS ASESOR DE	ASSORE LTD	ATP OIL & GAS CORP/UNITED STAT
ASG CONSOLIDATED LLC / AS 144A	ASSURANT INC	ATRICURE INC
ASG WT CORP 144A	ASSURED GUARANTY LTD SHS	ATRIUM EUROPEAN REAL ESTATE
ASHFORD HOSPITALITY TRUST INC	ASSYSTEM BRIME EUR1	ATRIUM INNOVATIONS INC
ASHIMORI INDUSTRY CFD	ASTANA FINANCE BV	ATRIUM V 5X D REGS
ASHLAND INC	ASTELLAS PHARMA INC Y50	ATTACHMATE (2ND LIEN 5/12) TL
ASHMORE GROUP PLC	ASTELLAS PHARMA INC Y50 CFD	ATTALUS MULTI-STRATEGY FD LTD
ASHTHEAD GROUP PLC	ASTORIA FINANCIAL CORP	ATTIJARIWABA BANK MAD10
ASHTHEAD GROUP PLC CFD	ASTRA AGRO LESTARI TBK IDR500	ATWOOD OCEANICS INC
ASHTON WOODS USA LLC / AS 144A	ASTRAZENECA ORD USD0.25	AU OPTRONICS CORP
ASIA ALTERNATIVE CAPITAL	ASTRAZENECA PLC	AUCKLAND INTL AIRPORT NPV
ASIA ALTERNATIVES CAP II LP	ASTRO MALAYSIA HLD MYR0.10	AUDAX PRIVATE EQUITY FUND II
ASIA ALTERNATIVES III	ASURION 2/12 HOLDCO TL	AUDAX PRIVATE EQUITY FUND LP
ASIA CEMENT CHINA HOLDINGS COR	ASURION 2/13 COV-LITE TLB1	AUDAX PRIVTE EQUITY FUND III
ASIA CEMENT CO KRW5000	ASURION 6/13 COV-LITE	AUDIX CORP TWD10
ASIA CEMENT TW\$10	ASUSTEK COMPUTER INC TWD10	AURELIUS AG NPV
ASIA PACIFIC FIBERS TBK PT	ASX LTD NPV	AURICO GOLD INC
ASIA PACIFIC GROWTH FD III LP	ASYA KATILIM BANKASI A S COM	AURIGA INDUSTRIES 'B'DKK10
ASIA PAPER MANUFACTURING	AT HOME CORP SUB NT CONV	AURIZON HOLDINGS LTD
ASIA STD INTL GP HKD0.01	AT CROSS CO	AURUBIS AG ORD NPV
ASIAN CITRUS HOLDINGS LTD	AT HOME CORP	AUSGROUP LTD SGD0.05
ASIAN DEVELOPMENT BANK	AT&T CORP	AUSTEVOLL SEAFOOD NOK0.50
ASIAN PAINTS LTD INR10 DEMAT	AT&T INC	AUSTIN TX RENTAL CAR SPL FAC R
ASICS CORP JPY50	ATCO LTD	AUSTIN VENTURES IX LP
ASKA PHARMACEUTICAL CO LTD NPV	ATEA ASA NOK10	AUSTIN VENTURES VIII LP
ASKUL JPY50 CFD	ATEAM INC CFD	AUSTRALAND PROPERTY GROUP NPV

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AUSTRALIA & NEW ZEALAND B 144A	AVIGILON CORPORATION	BAIN CAPITAL ASIA FUND LP
AUSTRALIA & NEW ZEALAND BANK	AVIS BUDGET CAR RENTAL 5/13	BAIN CAPITAL EUROPE III
AUSTRALIA & NEW ZEALAND BANKIN	AVIS BUDGET CAR RENTAL LL 144A	BAIN CAPITAL FD VIII-E LP
AUSTRALIA GOVERNMENT20CI-INFLAT	AVIS BUDGET CAR RENTAL LLC / A	BAIN CAPITAL FUND VII LP
AUSTRALIA GOVERNMENT25CI-INFLAT	AVIS BUDGET GROUP INC	BAIN CAPITAL IX
AUSTRALIA GOVERNMENT BOND	AVIS BUDGET RENTAL C 1A A 144A	BAIN CAPITAL IX COINVESTMENT
AUSTRALIAN AGRICUL NPV	AVIS BUDGET RENTAL C 2A A 144A	BAIN CAPITAL X
AUSTRALIAN PHARMAC NPV	AVIS BUDGET RENTAL C 3A A 144A	BAIN CAPITAL X CO-INVESTMENT
AUSTRIA GOVERNMENT BOND	AVIV HEALTHCARE PROPERTIES LP	BAKER HUGHES INC
AUTOBACS SEVEN CFD	AVIV REIT INC	BAKKAVOR FINANCE 2 PLC
AUTODESK INC	AVIVA PLC	BAKRIE SUMATERA PLANTATIONS
AUTOLIV INC	AVIVA PLC CFD	BALCHEM CORP
AUTOMATIC DATA PROCESSING INC	AVIVA PLC GBP0.25	BALDA AG
AUTONATION INC	AVNET INC	BALFOUR BEATTY ORD GBP0.50
AUTONEUM HOLDING AG	AVON PRODUCTS INC	BALFOUR BEATTY PLC CFD
AUTOPARTS HOLDINGS 7/11 2ND	AVX CORP	BALL CORP
AUTOPARTS HOLDINGS 7/11 TLB	AWE LTD NPV	BALLY TECHNOLOGIES INC
AUTOSEVEN CO INC JPY50	AXA EUR2.29	BALLYROCK CLO 2006-2 2A E 144A
AUTOSEVEN CO INC JPY50 CFD	AXA SA US\$ SUB NT	BALOISE HOLDING AG
AUTOZONE INC	AXA SECONDARY FUND III-2	BAMBURI CEMENT LTD KES5
AUXILIUM PHARMACEUTICALS INC	AXA SECONDARY FUND III-I LP	BAMLL MEZZANINE SE CLMZ A 144A
AVAGO TECHNOLOGIES LTD	AXA SECONDARY FUND IV LP	BANC AMER COML 04-4 5 144A
AVALON BAY VALUE ADDED FUND II	AXA SECONDARY FUND V LP	BANC AMER COML MTG 04-4 144A L
AVALONBAY CMNTYS INC COM	AXEL SPRINGER AG	BANC OF AMERICA COMMERCIA 1 A4
AVALONBAY COMMUNITIES INC	AXIATA GROUP BERHAD	BANC OF AMERICA COMMERCIA 1 AM
AVALONBAY VALUE ADDED FUND LP	AXIS CAPITAL HLDGS LTD SHS	BANC OF AMERICA COMMERCIA 2 A4
AVAYA 12/12 EXTENDED B5 TLB	AYALA CORP PHP50	BANC OF AMERICA COMMERCIA 2 AM
AVAYA 2/11 EXTENDED TLB3	AYALA LAND INC PHP1	BANC OF AMERICA COMMERCIA 4 A4
AVENG LTD	AYGAZ TRY1	BANC OF AMERICA FUNDING 1 TA4
AVENUE	AZBIL CORP	BANC OF AMERICA FUNDING E 4A1
AVENUE ASIA SPEC SITUATIONS FD	AZIMUT HLDG SPA ORD EUR0.22	BANC OF AMERICA FUNDING E 5A1
AVENUE ASIA SPECIAL SITUATIONS	B&G FOODS INC	BANC OF AMERICA FUNDING F 1A2
AVENUE EUROPE SPECIAL	B/E AEROSPACE INC	BANC OF AMERICA FUNDING H 6A1
AVENUE REAL ESTATE FUND	B2GOLD CORP	BANC OF AMERICA LA MIB1 K 144A
AVENUE SPECIAL SITUATION FUND	B2W-COMANHIA GLOBAL VAREJO	BANC OF AMERICA MERRI 1 F 144A
AVENUE SPECIAL SITUATIONS FUND	BABCOCK & WILCOX CO/THE	BANC OF AMERICA MERRI 5 G 144A
AVENUE SPECIAL SITUATIONS V	BABCOCK INTERNATIONAL GROUP	BANC OF AMERICA MERRILL 3 ASB
AVENUE SPECIAL SITUATIONS VI	BABCOCK INTL GROUP ORD GBP0.60	BANC OF AMERICA MERRILL L 1 A4
AVENUE SPL SITUATIONS FD III	BABSON CLO LTD 11-1A D 144A	BANC OF AMERICA MERRILL L 2 A5
AVERY DENNISON CORP	BABSON MID-MARKET 2X E REGS	BANC OF AMERICA MERRILL L 3 A2
AVEVA GROUP ORD GBP0.0333	BADGER DAYLIGHTING LTD	BANC OF AMERICA MERRILL L 4 AJ
AVEVA GROUP PLC CFD	BAE SYSTEMS ORD GBP0.025	BANC OF AMERICA MERRILL LY 5 D
AVEX INC JPY50	BAE SYSTEMS PLC CFD	BANC OF AMERICA MORTGAGE 3 1A1
AVG TECHNOLOGIES	BAIDU INC	BANC OF AMERICA MORTGAGE C 2A1
AVI LTD ZAR0.05	BAIDU INC/CHINA	BANC OF AMERICA MORTGAGE D 1A1
AVICHINA INDUSTRY CNY1'H'	BAIN CAPITAL ASIA FUND II LP	BANC OF AMERICA MORTGAGE I 2A2

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BANC ONE CORP SUB DEB	BANK MILLENNIUM S.A.	BARCLAYS BANK KENYA KES2
BANCA GENERALI EUR1	BANK NEGARA INDONESIA PERSERO	BARCLAYS BANK PLC
BANCA MONTE DEI PASCHI DI	BANK OF AMERICA AUT 3A A4 144A	BARCLAYS BANK PLC 144A
BANCA POPOLARE DI MILANO CFD	BANK OF AMERICA AUTO TRUS 1 A4	BARCLAYS ORD GBP0.25
BANCO BILBAO VIZCAYA	BANK OF AMERICA CERT MEZZ A&B	BARCLAYS PLC
BANCO BILBAO VIZCAYA ARGENTARI	BANK OF AMERICA CORP	BARCO NV
BANCO BPI SA	BANK OF AMERICA FIFTH MEZZANIN	BARING ASIA PRIVATE EQUITY
BANCO BRADESCO SA	BANK OF AMERICA NA	BARING INDIA PRIVATE EQUITY
BANCO COMMERCIAL PORTUGUESE	BANK OF AMERICA NA FOURTH	BARING VOSTOK PRIVATE EQUITY
BANCO CRUZEIRO DO SUL SA/ 144A	BANK OF AMERICA NA PARTICIPATI	BARINGS ASIA PRIVATE EQUITY
BANCO CRUZEIRO DO SUL SA/ REGS	BANK OF AYUDHYA ALIEN MKT	BARLOWORLD LTD ZAR0.05
BANCO DAVIVIENDA SA	BANK OF CHINA LTD CNY1	BARNES & NOBLE INC
BANCO DE CREDITO DEL PERU 144A	BANK OF COMMUNICATIONS CO LTD	BARNES GROUP INC
BANCO DE CREDITO DEL PERU REGS	BANK OF EAST ASIA HK\$2.50	BARRATT DEVELOPMENTS
BANCO DE SABADELL SA NEW	BANK OF HAWAII CORP	BARRATT DEVELOPMENTS PLC CFD
BANCO DEL ESTADO DE CHILE 144A	BANK OF IRELAND CFD	BARRICK GOLD CORP
BANCO DO BRASIL SA	BANK OF IRELAND MORTGAGE BANK	BARRICK GOLD CORP 144A
BANCO DO BRASIL SA/CAYMAN	BANK OF KOCHI LTD (THE) NPV	BARRICK GOLD FINANCECO LLC
BANCO DO BRASIL SA/CAYMAN 144A	BANK OF KYOTO Y50	BARRICK NORTH AMERICA FINANCE
BANCO DO ESTADO DO RIO GRANDE	BANK OF MAHARASHTRA INR10	BARRINGTON BROADCASTING TLB
BANCO ESPIRITO SANTO SA	BANK OF MONTREAL	BARRY CALLEBAUT AG CHF18.60
BANCO POPOLARE SOC CFD	BANK OF NAGOYA LTD/THE CFD	BASF SE
BANCO POPULAR ESPANOL SA	BANK OF NEW YORK MELLON CORP/T	BASIC ENERGY SERVICES INC
BANCO SANTANDER (BRASIL) SA	BANK OF NOVA SCOTIA	BASILEA PHARMACEUTICA
BANCO SANTANDER BRASIL SA/BRAZ	BANK OF NOVA SCOTIA 144A	BASTION CAPITAL FUND L P
BANCO SANTANDER SA	BANK OF NOVA SCOTIA/HOUSTON	BAT KENYA KES10
BANCO SANTANDER SA EUR0.50	BANK OF RYUKYUS Y500 CFD	BATA INDIA INR10
BANCO SANTIAGO COM NPV	BANK OF THE OZARKS INC	BATS GLOBAL 12/12 TL
BANCOLOMBIA SA	BANK OF THE PHILIPPINE ISLANDS	BATTERY VENTURES VIII LP
BANCOLOMBIA SA CNV PFD COP500	BANK OF TOKYO-MITSUBISHI 144A	BATTERY VENTURES VIII SIDE CAR
BANCORP INC/DE	BANK OF YOKOHAMA CFD	BAUSCH & LOMB 4/13 COV-LITE
BANCORPSOUTH INC	BANK OF YOKOHAMA Y50	BAXTER INTERNATIONAL INC
BANDO CHEMICAL IND NPV	BANK PEKAO PLN1	BAXTER INTL INC SHELF 9
BANDO CHEMICAL IND NPV CFD	BANK RAKYAT INDONESIA PERSERO	BAY AREA CA TOLL AUTH TOLL BRI
BANGCHAK PETROLEUM PCL THB1	BANK ROZWOJU EKSPORTU PLN4	BAYER AG DISC
BANGKOK BANK PCL	BANK ZACHODNI WBK PLN10	BAYER AG ORD NPV
BANGKOK BK PUB CO (LOCAL)	BANKERS PETROLEUM LIMITED	BAYERISCHE MOTOREN WERKE (BMW)
BANGKOK DUSTI MEDICAL SERVICES	BANKIA SA	BAYERISCHE MOTOREN WERKE-PRF
BANGKOK EXPRESSWAY	BANKINTER S A EUR0.3 REGD	BAYTEX ENERGY CORP
BANGKOK EXPRESSWAY THB10(NVDR)	BANKRATE INC	BAYVIEW COMMERCIAL AS 2 A 144A
BANGKOK LIFE ASSURANCE-NVDR	BANKUNITED INC	BB SEGURIDADE PARTICIPACOES SA
BANK BUKOPIN PT COM	BANPU PCL	BB&T CORP
BANK CENTRAL ASIA IDR62.50	BANQUE CENTRALE DE TUNISIE SA	BB&T CORP SUB NT
BANK HANDLOWY W WARSZAWIE PLN4	BANREGIO GRUPO FINANCIERO SA D	BBA AVIATION PLC GBP0.2976
BANK HAPOALIM B.M. ILS1	BAOFENG MODERN INTERNATIONAL H	BBMG CORPORATION - H
BANK LEUMI LE ISRAEL B M ORD	BAOYE GROUP CO LTD 'H'CNY1	BBVA BANCO CONTINENTAL SA

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BBVA BANCO CONTINENTAL SA 144A	BELGIUM GOVERNMENT BOND	BGI ALPHA ADVANTAGE FD D
BBVA US SENIOR SAU	BELL ALIANT INC	BGI ALPHA ADVANTAGE FUND P
BC EUROPEAN CAPITAL IX	BELL INSTITUTIONAL FUND IV LP	BGI CANADA ALPHA TILTS FUND
BC EUROPEAN CAPITAL VII LP	BELLATRIX EXPLORATION LTD	BGI CAP STRUCT INVEST FD
BC EUROPEAN CAPITAL VII TOP-UP	BELLE INTERNATIONAL HLDGS HKD0	BGI MONEY MARKET
BC EUROPEAN CAPITAL VIII-2 LP	BELLSOUTH CORP	BGI US EXT CORE GLB ALPHA FUND
BC IRON LTD	BELLSOUTH TELECOMMUNICATIONS	BGP HOLDINGS PLC STAKE OF GPT
BCE INC	BELLUNA CO LTD Y50	BHARTI AIRTEL INTERNATIONAL 144A
BCO ABC BRASIL SA PRF STK	BELLWAY ORD 12.5P	BHP BILLITON FINANCE USA LTD
BCO CREDITO INVERS NPV	BELLWAY PLC CFD	BHP BILLITON LIMITED
BCO DE CHILE ORD NPV	BEMATECH IND COM EQUIP	BHP BILLITON LTD
BCO POPULAR ESP EUR0.10 (POST	BEMIS CO INC	BHP BILLITON PLC
BDO UNIBANK INC	BENDIGO & ADELAIDE BK LTD NPV	BHP BILLITON PLC CFD
BE SEMICONDUCTOR INDUSTRIES NV	BENESSE HOLDINGS INC JPY50	BHP BILLITON PLC USD0.50
BEACH ENERGY LTD	BERENDSEN PLC	BIC CAMERCA INC NPV CFD
BEACON CAPITAL STRATEGIC	BERGER PAINTS INR2	BIC CFD
BEACON ROOFING SUPPLY INC	BERJAYA SPORTS TOTO BERHAD	BIC EUR3.82
BEAM INC	BERKELEY FED BK & TR 94-1 CL B	BIDVEST GROUP ORD RO.05
BEAR STEARNS & CO INC	BERKELEY GROUP HLDGS	BIG C SUPERCENTER PCL
BEAR STEARNS ARM TRUST 10 31A1	BERKELEY GROUP HOLDINGS CFD	BIG LOTS INC
BEAR STEARNS COMME BBA8 K 144A	BERKSHIRE FUND VI LP	BILFINGER SE NPV
BEAR STEARNS COMME BBA8 L 144A	BERKSHIRE FUND VII LP	BILIA AB SER 'A' SEK10.00
BEAR STEARNS COMMERC C1 I 144A	BERKSHIRE FUND VIII LP	BILL BARRETT CORP
BEAR STEARNS COMMERC I PW14 AAB	BERKSHIRE HATHAWAY FINANCE COR	BIM BIRLESIK MAGAZALAR TRY1
BEAR STEARNS COMMERC I PWR9 A4A	BERKSHIRE HATHAWAY INC	BIMB HLDGS BERHAD MYR1
BEAR STEARNS COMMERCIA PW10 A4	BERKSHIRE HILLS BANCORP INC	BINANI INDUSTRIES INR10
BEAR STEARNS COMMERCIA PW11 AJ	BERLIN PACKAGING 2ND LIEN 3/13	BIO PAPPEL SAB DE CV
BEAR STEARNS COMMERCIA PW16 AM	BERMUDA RUN (MISC DOCUMENTS)	BIOGEN IDEC INC
BEAR STEARNS COMMERCIA PW17 AM	BERRY PETROLEUM CO	BIOMARIN PHARMACEUTICAL INC
BEAR STEARNS COMMERCIA PWR5 A5	BERRY PLASTICS CORP	BIOMED REALTY TRUST INC
BEAR STEARNS COMMERCIA PWR9 A2	BERRY PLASTICS HOLDING CORP TL	BIOMET 8/12 (USD) EXTENDED
BEAR STEARNS COMMERCIA T26 AAB	BERTRANDT AG NPV	BIOMET INC
BEAR STEARNS COMMERCIAL T14 A4	BERWIND FINANCIAL GROUP LP	BIO-RAD LABORATORIES INC
BEAR STEARNS COS LLC/THE	BERWIND PPTY GROUP INC INVT	BIOSCRIP INC
BEAZLEY PLC	BERWIND PROPERTY GROUP FUND V	BIOSTIME INTL HOLDINGS LTD
BEC WORLD PCL-FOREIGN	BERWIND PROPERTY GROUP VI	BIOTEST AG NON VTG PRF DEM5
BECKMAN COULTER INC A A 144A	BEST BRIDAL INC NPV	BIRCHMERE VENTURES III L P
BECTON DICKINSON AND CO	BEST BUY CO INC	BIZIM TOPTAN SATIS MAGAZALARI
BED BATH & BEYOND INC	BETHEL PA PARK MUNI AUTH SWR R	BJ SERVICES CO
BEIERSDORF AG NPV	BETSSON AB	BJ'S RESTAURANTS INC
BEIJING CAP INTL ARPT CO	BEZEQ-ISRAELI TELECOMMUNICATNS	BJ'S WHOLESALE CLUB 2/13
BEIJING ENTERPRISE HLDGS H SHS	BG ENERGY CAPITAL PLC	BK DANAMON IDR50000
BEIJING ENTERPRISES WATER GP	BG ENERGY CAPITAL PLC 144A	BK MANDIRI IDR500
BEKAERT SA	BG GROUP PLC CFD	BK OF IRELAND ORD STK EUR0 CFD
BELDEN INC 144A	BG GROUP PLC ORD GBP0.10	BK OF IRELAND ORD STK EUR0.1
BELGACOM NPV	BG MEDIA INVESTORS L P	BK PAN INDONESIA IDR100

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BK VICTORIA INTL IDR100	BNP PARIBAS SA	BOURSORAMA EUR4
BKB COML MTG 97-C1 CTF H 144A	BNSF RAILWAY CO	BOUSTEAD SINGAPORE SGD0.25
BKB COML MTG TR 97-C1 IO	BOARDWALK REAL ESTATE INVT	BOUYGUES CFD
BLACK BOX CORP	BOB EVANS FARMS INC/DE	BOUYGUES EUR1
BLACK DIAMOND INC	BOC HONG KONG HLDG HKD5	BOYD GAMING (ADD-ON 11/11) TLB
BLACK HILLS CORP	BODY CENTRAL CORP	BOYD GAMING CORP
BLACK RIVER FI RELATIVE VAL	BODYCOTE PLC	BP CAPITAL MARKETS PLC
BLACK RIVER GLOBAL AGRICULTURE	BODYCOTE PLC CFD	BP PLC
BLACK RIVER INFLATION OPP FD	BOEING CO DEB	BP PLC CFD
BLACKBAUD INC	BOEING CO/THE	BP PLC ORD USD.25
BLACKHAWK NETWORK HOLDINGS I	BOGOTA DISTRITO CAPITAL	BPCE SFH SA
BLACKRIVER INF OP FD CL B	BOISE CASCADE CO	BPG CO INVESTMENT PARTNERSHIP
BLACKROCK INC	BOISE CASCADE LLC	BPG INV PARTNERS VII
BLACKROCK MORTGAGE (OFFSHORE)	BOK FINANCIAL CORP	BPG INVESTMENT PARTNERSHIP
BLACKSTONE CAPITAL PARTNER III	BOLIDEN AB NPV (POST SPLIT)	BPG INVESTMENT PARTNERSHIP IX
BLACKSTONE CAPITAL PARTNERS IV	BOLSA DE VALORES DE COLOMBIA	BPG INVESTMENT PARTNERSHIP V
BLACKSTONE CAPITAL PARTNERS V	BOLSA MEXICANA DE VALORES SAB	BPG INVESTMENT PARTNERSHIP VI
BLACKSTONE COMMNS PTNRS I LP	BOLSAS Y MERCADOS ESPANOLAS	BQE CANT VAUDOISE CHF20
BLACKSTONE GROUP LP	BOLT TECHNOLOGY CORP	BR MALLS INTERNATIONAL FI 144A
BLACKSTONE GSO SECURED TRUST	BOMBARDIER INC	BR MALLS PARTICIPACOES SA COM
BLACKSTONE KEYSTONE FUND	BONANZA CREEK ENERGY INC	BR PROPERTIES SA
BLACKSTONE REAL EST PTNRS III	BONANZA CREEK ENERGY INC 144A	BR PROPERTIES SA 144A
BLACKSTONE REAL ESTATE	BONAVISTA ENERGY CORP	BRADSPAR SA
BLACKSTONE REAL ESTATE DEBT	BONOS DE DESARROLLO DEL GOBIER	BRAGG COMM 2/12 USD TLB
BLACKSTONE REAL ESTATE PRTRNS	BONOS DE LA TESORER20YR-INFLAT	BRAIT CAPITAL PARTNERS IV LTD
BLACKSTONE SERS CUSTOMIZED	BONOS DE LA TESORER30YR-INFLAT	BRAMBLES LTD NPV
BLOCK FINANCIAL LLC	BON-TON DEPARTMENT STORES 144A	BRAND ENERGY 10/12 (CAD) TL1
BLOOMIN' BRANDS INC	BON-TON STORES INC/THE	BRAND ENERGY 10/12 USD TLB1
BLUE HILL INVESTMENT PTNR LP	BOOKOFF CORPORATIO NPV	BRANDYWINE REALTY TRUST
BLUE LABEL TELECOMS LTD	BOOZ ALLEN HAMILTON HOLDING CO	BRASIL PHARMA SA
BLUE NILE INC	BOPARAN FINANCE PLC	BRASKEM FINANCE LTD 144A
BLUE POINT CAPITAL PARTNERS II	BORAL LIMITED NEW NPV	BRASKEM SA
BLUE POINT CAPITAL PARTNERS LP	BORALEX INC	BRASSERIES DU MARO MAD
BLUE TREND LIMITED B	BORGWARNER INC	BRAZIL NOTAS DO TESNTNB-INFLAT
BLUEKNIGHT ENERGY PARTNERS LP	BORREGAARD ASA	BRAZIL NOTAS DO TESOURO NACION
BLUESCOPE STEEL LTD	BORUSSIA DORTMUND KGAA NPV	BRAZILIAN GOVERNMENT INTERNATI
BLUESCOPE STEEL LTD / BLU 144A	BOSIDENG INTERNATIONAL HLDGS	BRAZOS HIGHER EDUCATION 3 A14
BM&F BOVESPA SA BOLSA DE	BOSKALIS WESTMINSTER GROEP NV	BRAZOS HIGHER EDUCATION A 1 A2
BM&FBOVESPA SA 144A	BOSNIA & HERZEGOVINA GOVERNMEN	BRE PROPERTIES INC
BM&FBOVESPA SA REGS	BOSSINI INTERNATIONAL HLDG	BREADTALK GROUP LTD
BMC SOFTWARE INC	BOSTON PROPERTIES INC	BREITBURN ENERGY PARTNERS LP
BML INC CFD	BOSTON PROPERTIES LP	BREITBURN ENERGY PARTNERS LP /
BML INC JPY 50	BOSTON SCIENTIFIC CORP	BRENNTAG AG
BMW FINANCE NV	BOSTONIA-KEYSTONE HELP I LLC	BRENT CRUDE OIL (ICE)
BMW VEHICLE OWNER TRUST 2 A A4	BOTTLING GROUP LLC	BRENT CRUDE OIL FUTURE (ICE)
BNP PARIBAS EUR2	BOTTOMLINE TECHNOLOGIES INC	BREP VI SECONDARY

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BREVAN HOWARD CMBS FUND LTD	BROOKFIELD ASSET MANAGEMENT IN	BUREAU VERITAS EUR0.12
BREVAN HOWARD FUND LTD CLASS E	BROOKFIELD ASSET MGMT INC	BURGER KING WORLDWIDE INC
BREVILLE GROUP LTD	BROOKFIELD OFFICE PPTYS INC	BURLINGTON HOLDINGS LLC / 144A
BRF SA	BROOKFIELD OFFICE PROPERTIES	BURLINGTON NORTHERN INC
BRICK ROAD MANAGEMENT (FOREST	BROOKFIELD RESIDENTIAL PR 144A	BURLINGTON NORTHERN SANTA FE L
BRICKMAN GROUP HOLDINGS I 144A	BROOKFIELD STRATEGIC REAL	BURLINGTON RESOURCES FINANCE C
BRIDGEPOINT CAP II PARTNERSHIP	BROTHER INDUSTRIES LTD	BURNHAM HOLDINGS INC
BRIDGEPOINT EUROPE I	BROWN & BROWN INC	BURSA MALAYSIA BHD
BRIDGEPOINT EUROPE II	BROWN UNIVERSITY	BUSAN CITY GAS CO LTD
BRIDGEPOINT EUROPE III 'A' LP	BROWN-FORMAN CORP	BUSH BUSINESS ENTE AA A 144A
BRIDGEPOINT EUROPE IV C	BRUCKMANN ROSSER SHERRILL & CO	BUSH BUSINESS ENTE AA B 144A
BRIDGESTONE CO Y50	BRUKER CORP	BUSH TRUCK LEASING L AA C 144A
BRIDGESTONE CORP CFD	BRUNEL INTERNATIONAL EUR0.05	BUZZI UNICEM SPA CFD
BRIDGEWATER ALL WEATHER @ 15%	BRUNEL INTL EUR0.05	BW PLANTATION TBK PT
BRIDGEWATER INTL IL BOND FUND	BRUNSWICK CORP/DE	BWAY 10/12 COV-LITE TLB
BRIDGEWATER PURE ALPHA FUND II	BRUNSWICK CORP/DE 144A	BWAY HOLDING CO
BRIDGEWATER STIF II	BRYN MAWR BANK CORP	BWIN.PARTY DIGIT ENTERTAIN CFD
BRIDGEWATER US IL BOND LTD	BRYNWOOD PARTNERS V LP	BWIN.PARTY DIGITAL ENTERTAIN
BRIDGEWAY CAPITAL	BRYNWOOD PARTNERS VI LP	BXG RECEIVABLES NOTE A B 144A
BRIGADE DISTRESSED VALUE	BS FINANCIAL GROUP INC	BXG RECEIVABLES NOTE A F 144A
BRIGADE LEVERAGED CAP	BT GROUP ORD GBP0.05	BYD CO 'H' SHS CNY1
BRIGHT HORIZONS FAMILY SOLUTIO	BTA BANK JSC	C A T OIL AG NPV(BR)
BRIGHTCOVE INC	BTB REIT	C&C GROUP ORD EUR0.01
BRIGHTSTAR CORP 144A	BUCHER INDUSTRIES AG	C&S GROUP ENTERPRISES LLC 144A
BRILLIANCE CHINA AUTOMATED	BUCKEYE PARTNERS LP	CA INC
BRINKER INTERNATIONAL INC	BUCKEYE TECHNOLOGIES INC	CABELA'S INC
BRINK'S CO/THE	BUDIMEX PLN5	CABLE & WIRELESS COMMUNICATION
BRISA(AUTO-ESTRADA EUR1(REGD)	BUFFALO WILD WINGS INC	CABLEVISION SYSTEMS 4/13 TLB
BRISTOL-MYERS SQUIBB CO	BUILDING MATERIALS CORP O 144A	CABLEVISION SYSTEMS CORP
BRITISH AMERICAN TOBACCO CFD	BUKIT SEMBAWANG ESTATES LTD	CABOT CORP
BRITISH AMERICAN TOBACCO ORD	BUMI ARMADA BERHAD	CABOT INDUSTRIAL VALUE FD III
BRITISH AMERICAN TOBACCO PLC	BUMI RESOURCES IDR500	CABOT OIL & GAS CORP
BRITISH AMERN TOB MALAYSIA	BUMI SERPONG DAMAI PT	CAC CORP NPV
BRITISH LAND CO PLC CFD	BUMITAMA AGRI LTD	CAC40 EURO INDEX FUTURE (EOP)
BRITISH LAND ORD GBP0.25	BUNDESOBLIGATION	CADBURY NIGERIA NGN0.50
BRITISH SKY BRDCSTG	BUNDESREPUBLIK DEUTSCHLAND	CADBURY SCHWEPPE US FINANCE L
BRITISH SKY BROADCASTING GROUP	BUNDESREPUBLIK DEUTSI/L-INFLAT	CADENCE DESIGN SYSTEMS INC
BRITISH TELECOMMUNICATIONS PLC	BUNGE LIMITED COM	CAE INC
BRITVIC ORD GBP0.2(WI)	BUNGE LTD FINANCE CORP	CAESARS ENTERTAINMENT OPERATIN
BRITVIC ORD GBP0.2 (WI) CFD	BUNKA SHUTTER CO LTD CFD	CAHYA MATA SARAWAK BHD MY\$1
BROADCOM CORP	BUNKA SHUTTER CO Y50	CAIRN ENERGY PLC
BROADRIDGE FINANCIAL SOLUTIONS	BUNZL ORD GBP0.3214857	CAIRN ENERGY PLC DFD B SHS
BROADWAY INDUSTRIAL GROUP PTE	BURBERRY GROUP ORD GBP0.0005	CAISSE FRANCAISE DE FINANCEMEN
BROADWAY PARTNERS PARALLEL FD	BURBERRY GROUP PLC	CAIXABANK
BROCADE COMMUNICATIONS SYSTEMS	BURBERRY GROUP PLC CFD	CALAMP CORP
BROOKDALE SENIOR LIVING INC	BURCKHARDT COMPRESSION HOLDING	CALBEE INC

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CALFRAC WELL SERVICES LTD	CAPCOM CO Y50 CFD	CARLYLE REALTY PARTNERS VI LP
CALIFORNIA ST	CAPITA PLC	CARLYLE REALTY V LP
CALIX INC	CAPITACOMMERCIAL T REIT UNITS	CARMAX AUTO OWNER TRUST 2 2 A4
CALLIDUS SOFTWARE INC	CAPITAL & COUNTIES PROP CFD	CARMAX AUTO OWNER TRUST 20 3 B
CALLOWAY REIT	CAPITAL & REG PROPS ORD 1P	CARMAX INC
CALPINE CORP	CAPITAL AUTO RECEIVABLES 2 A3	CARMIKE CINEMAS INC
CALPINE CORP 144A	CAPITAL GUARDIAN ABS 1A B 144A	CARNIVAL CORP
CALPINE CORP ESCROW	CAPITAL INTERNATIONAL PRIVATE	CARNIVAL PLC CFD
CALSONIC KANSEI JPY50	CAPITAL ONE BANK USA NA	CARNIVAL PLC ORD USD1.66
CALTEX AUSTRALIA ORD\$1	CAPITAL ONE FINANCIAL CORP	CARPENTER TECHNOLOGY CORP
CALUMET SPECIALTY PRODUCT 144A	CAPITAL ONE MULTI-ASSET A3 A3	CARPETRIGHT ORD 1P
CALUMET SPECIALTY PRODUCTS PAR	CAPITAL PRODUCT PARTNERS L P	CARREFOUR EUR2.5
CAMBREX CORP	CAPITAL SENIOR LIVING CORP	CARREFOUR SA CFD
CAMDEN NATIONAL CORP	CAPITAL SHOPPING CENTRES GRP	CARRINGTON MORTGAGE LOA NC4 M1
CAMDEN PROPERTY TRUST	CAPITAL TRUST RE CDO 1A A 144A	CARRIZO OIL & GAS INC
CAMECO CORP	CAPITALAND SGD1	CARSALES.COM AU LTD
CAMERON INTERNATIONAL CORP	CAPITALSOURCE INC	CARTER'S INC
CAMPARI EURO.10	CAPITAMALL TRUST SGD1 UNITS	CASCADES INC
CAMPARI EURO.10 CFD	CAPITAMALLS ASIA LTD	CASETEK HOLDINGS LTD
CAMPBELL SOUP CO	CAPITAMALLS MALAYSIA TRUST	CASH
CAMPUS CREST COMMUNITIES INC	CAPITOL FEDERAL FINANCIAL INC	CASH AMERICA INTERNATIONA 144A
CANADA GOVERNMENT INTERNATIONA	CAPLEASE INC	CASH AMERICA INTERNATIONAL INC
CANADA MSCI INDEX - NL	CAPMARK VII-CRE DEL 7A A2 144A	CASINO GUICHARD PERRACHON CFD
CANADIAN ENERGY SERVICES &TECH	CAPSTONE INFRASTRUCTURE CORP	CASINO GUICH-PERR EUR1.53
CANADIAN IMPERIAL BANK OF COMM	CAPULA GLOBAL RELATIVE VALUE	CASIO COMPUTER CO Y50
CANADIAN IMPERIAL BK OF COMM	CAPULA TAIL RISK FUND LTD	CASPIAN SELECT CREDIT INTL LTD
CANADIAN NATIONAL RAILWAY CO	CARBO CERAMICS INC	CASTELLUM AB NPV
CANADIAN NATURAL RESOURCES LTD	CARDINAL FINANCIAL CORP	CASTROL INDIA INR10 DEMAT
CANADIAN OIL SANDS LTD	CARDINAL HEALTH INC	CATALENT PHARMA
CANADIAN OIL SANDS TR	CARDIOVASCULAR SYSTEMS INC	CATALENT PHARMA SOLUTIONS 144A
CANADIAN PACIFIC RAILWAY LTD	CARDTRONICS INC	CATALYST PAPER CORP/OLD 144A
CANADIAN TIRE CORP LTD	CARE CAPITAL INVESTMENTS III	CATAMARAN CORP
CANADIAN UTILITIES LTD	CAREFUSION CORP	CATARMAN CLO LTD 1X D REGS
CANCOM AG	CARESTREAM 6/13 2ND LIEN	CATARMAN CLO LTD 1X E REGS
CANELSON DRILLING INC	CARESTREAM 6/13 COV-LITE TL	CATCHER TECHNOLOGY TWD10
CANFOR CORPORATION NEW	CARGOTEC ORD NPV ORD B	CATERPILLAR FINANCIAL SERVICES
CANON INC NPV	CARILLION ORD GBP.50 CFD	CATERPILLAR INC
CANON INC NPV CFD	CARILLION ORD GBP0.50	CATHAY FINANCIAL HOLDING CO
CANTOR COMMERCIAL REAL ES 144A	CARLISLE COS INC	CATHAY GENERAL BANCORP
CANWEST MEDIA INC SER SUB NT	CARLSBERG A/S	CATHAY PACIFIC AIRWAYS
CANYON SERVICES GROUP INC	CARLSBERG BREWERY-MALAY BHD	CATHEDRAL ENERGY SERVICES LTD
CAP CANA SA REGS	CARLSON WAGONLIT BV 144A	CATLIN GROUP COM STK USD0.01
CAP GEMINI CFD	CARLYLE ENERGY MEZZANINE	CATO CORP/THE
CAP GEMINI EUR8	CARLYLE EUROPE PARTNERS III LP	CATTERTON GROWTH PARTNERS LP
CAP SA NPV	CARLYLE REALTY III LP	CATTERTON PARTNER V L.P.
CAPCOM CO Y50	CARLYLE REALTY PARTNERS IV LP	CATTERTON PARTNERS VI LP

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CATTERTON PARTNERS VII LP	CELANESE US HOLDINGS LLC	CENTURY ENKA LIMITED
CATTLE FEEDER FUTURE (CME)	CELESIO AG	CENTURY LEASING SY NPV CFD
CAVIUM INC	CELESTICA INC	CENTURY TOKYO LEASING CORP
CAWACHI LTD	CELGENE CORP	CENTURYLINK INC
CB CENTURY COMM ESCROW	CELLCO PARTNERSHIP / VERIZON W	CENVEO CORP
CBA COMMERCIAL SMAL 1A A1 144A	CELLDEX THERAPEUTICS INC	CEPHEID INC
CBA COMMERCIAL SMAL 1A A2 144A	CELLTRION INC KRW1000	CEQUEL/SUDDENLINK 2/12 TLB
CBA COMMERCIAL SMAL 2A X1 144A	CELULOSA ARAUCO Y CONSTITUCION	CERBERUS INSTITUTIONAL
C-BASS CBO VIII CORP 8A B 144A	CEMENTOS ARGOS SA	CERBERUS INSTL PARTNERS LP
CBYOND INC	CEMENTOS LIMA PEN10	CERBERUS LEVERED LOAN
CBL & ASSOC PPTYS INC DEP SHS	CEMENTOS PACASMAYO SAA 144A	CERBERUS OFFSHORE LEVERED LOAN
CBL & ASSOCIATES PROP	CEMEX ESPANA LUXEMBOURG	CERBERUS SERIES THREE HOLDING
CBL & ASSOCIATES PROPERTIES IN	CEMEX ESPANA LUXEMBOURG REGS	CERBERUS SERIES TWO HLDGS LLC
CBOE HOLDINGS INC	CEMEX FINANCE LLC 144A	CERES GLOBAL AG CORP
CBRE GROUP INC	CEMEX LATAM HOLDINGS SA	CERES INC
CBRE REALTY FINANCE 1A A1 144A	CEMEX SAB DE CV	CERNER CORP
CBRE SERVICES INC	CEMEX SAB DE CV 144A	CERVECERIAS UNIDAS NPV
CBS CORP	CENCOSUD SA 144A	CESP-CIA ENERGETICA DE SAO PAU
CCFNB BANCORP INC	CENCOSUD SA COM NPV	CETIP SA - MERCADOS
CCG RECEIVABLES TR 1 A2 144A	CENOVUS ENERGY INC	CEVA INC
CCL INDUSTRIES INC	CENT CLO LP 13-17A D 144A	CEWE STIFTUNG & CO KGAA
CCM FUND 1 LP	CENT PATTANA PCL	CEYLON TOBACCO CO LKR10
CCO HLDGS LLC/CCO HLDGS CAP	CENTENE CORP	CEZ CZK100
CCO HOLDINGS LLC / CCO HOLDING	CENTERBRIDGE CAP PARTNERS LP	CF INDUSTRIES HOLDINGS INC
CCP CDX IG19 10Y CME	CENTERLINE DIVERSIFIED RISK	CF INDUSTRIES INC
CCP IRS USD-LIBOR-BBA 3M CME	CENTERLINE HIGH YIELD CMBS FD	CFCRE COMMERCIAL MOR C2 B 144A
CCP_CD X IG19 10Y CME	CENTERPOINT ENERGY INC	CFG HOLDINGS LTD / CFG FI 144A
CCP_IRS USD-LIBOR-BBA 3M CME	CENTERPOINT ENERGY RESTOR 1 A1	CFH HOLDINGS CORP SER A PFD
CCR SA	CENTERPOINT ENERGY TRANSI 1 A1	CFR INTERNATIONAL SPA 144A
CD 2005-CD1 COMMERCIAL CD1 A4	CENTERPOINT ENERGY TRANSI A A1	CFS RETAIL PROPERTY TRUST
CD 2006-CD2 MORTGAGE TR CD2 AM	CENTERPOINT PPTY TR FLEXIBLE	CGI GROUP INC
CD 2006-CD3 MORTGAGE TR CD3 A5	CENTRAIS ELECTRIC STA CAT-PR	CH ENERGY GROUP INC
CD 2007-CD5 MORTGAGE TR CD5 A4	CENTRAIS ELETR BRAS-ELETROBRAS	CH ROBINSON WORLDWIDE INC
CDI CORP	CENTRAIS ELETRICAS BRASILEIRAS	CHAILEASE HOLDING CO LTD
CDW LLC / CDW FINANCE CORP	CENTRAL BANK OF NIGERIA	CHALLENGER LTD
CEBU AIR INC	CENTRAL EUROPEAN MEDIA ENT-A	CHAMPION TECHN LGY HKD0.10
CEDAR FAIR LP / CANADA'S WONDE	CENTRAL EUROPEAN MEDIA ENTERPR	CHANG HWA COMMERCIAL BANK
CEDAR REALTY TRUST INC	CENTRAL JAPAN RY Y5000	CHANGSHA ZOOMLION HEAVY IND
CEDAR WOODS PROPS NPV	CENTRAL PATTANA PCL	CHAOWEI POWER HOLDINGS
CEDC FIN CORP INTL INC	CENTRAL SPORTS JPY50	CHAPARRAL ENERGY INC
CEDC FINANCE CORP INTERNATIONAL	CENTRALE LAITIERE MAD100	CHARLES RIVER LABORATORIES INT
CEDC FINANCE CORP INTL INC	CENTRICA ORD GBP0.061728395	CHARLES RIVER PARTNERSHIP XI
CEF ISHARES CORE S&P SMALL-CAP	CENTROTEC SUSTAINABLE AG NVP	CHARLES SCHWAB CORP/THE
CEGID GROUP EUR0.95	CENTURY CENTER (MISC DOCUMENTS)	CHAROEN POKPHAND FOODS PCL
CEIL LP	CENTURY COMMUNICATIONS SHELF 4	CHAROEN POKPHAND INDONESIA TBK
CELANESE CORP	CENTURY COMMUNICATIONS SR NT	CHART INDUSTRIES INC

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CHARTER COMM OPERATING 4/13	CHICONY ELECTRONI TWD10	CHINA PACIFIC INSURANCE GR-H
CHARTER COMMUNICATIONS INC	CHICO'S FAS INC	CHINA PETROCHEMICAL CORP TWD10
CHARTER HALL RETAIL REIT	CHILE GOVERNMENT INTERNATIONAL	CHINA RAILWAY CONSTRUCTION
CHARTERHOUSE CAP PARTNERS VIII	CHIMERA INVESTMENT CORP	CHINA RAILWAY GROUP LIMITED
CHARTERHOUSE CAPITAL PARTNERS	CHINA AGRI-INDUSTRIES HLDGS	CHINA RES LOGIC ORD HKD0.10
CHARTERHOUSE EQUITY PTNRS III	CHINA AIR LINES TWD10	CHINA RESOURCES CEMENT
CHASE COMMERCIAL MORT 1 H 144A	CHINA AUTOMATION GROUP LIMITED	CHINA RESOURCES ENTERPRISE ORD
CHASE COMMERCIAL MORT 2 J 144A	CHINA BILLION RESOURCES LTD	CHINA RESOURCES LAND LTD
CHASE FUNDING TRUST SERI 3 1A6	CHINA BILLS FIN TWD10	CHINA RESOURCES POWER HOLDIN
CHASE ISSUANCE TRUST A3 A3	CHINA BLUECHEMICAL LIMITED	CHINA SHANSHUI CEMENT GROUP
CHASE ISSUANCE TRUST A4 A4	CHINA CITIC BANK CORPORATION H	CHINA SHENHUA ENERGY CO LTD
CHATHAM INVESTMENT FUND QP IV	CHINA COAL ENERGY CO LTD	CHINA SHIPPING CONTAINER LINES
CHATHAM LODGING TRUST	CHINA COMMUNICATIONS CONST-H	CHINA SKY CHEMICAL FIBRE
CHECK POINT SOFTWARE TECHNOLOG	CHINA COMMUNICATIONS SERVICES	CHINA SOUTHERN AIRLINES CO LTD
CHECKPOINT SYSTEMS INC	CHINA CONSTRUCTION BANK CORP	CHINA STATE CONSTR HKD0.1
CHEESECAKE FACTORY INC/THE	CHINA CORD BLOOD CORP	CHINA STEEL CORP
CHEIL INDUSTRIES KSWN5000	CHINA DEV FIN HLDG TWD10	CHINA TAIPING INS HLDGS CO LTD
CHEIL WORLDWIDE INC KRW200	CHINA DONGXIANG (GROUP) CO LTD	CHINA TELECOM CORP 'H' CNY1
CHEMBIO DIAGNOSTICS INC	CHINA ENGINE GROUP LTD	CHINA TING GROUP H HKG0.1
CHEMED CORP	CHINA EVERBRIGHT HKD1	CHINA UNICOM (HONG KONG) LTD
CHEMICAL AND ALLIED PROD PLC	CHINA EVERBRIGHT INTERNATIONAL	CHINA VANKE CO 'B' CNYU1
CHEMICAL WORKS OF GEDEON	CHINA FIRST CHEMICAL HOLDINGS	CHINA WIRELESS TECHNOLOGIES
CHEMTURA (8/10) EXIT TLB	CHINA FORESTRY HOLDINGS LTD	CHINA ZENITH CHEMICAL GRP LTD
CHEMTURA CORP	CHINA GAOXIAN FIBRE FABRIC	CHINASOFT INTL LTD HKD0.05
CHENG SHIN RUBBER INDUSTRY CO	CHINA GAS HOLDINGS LTD	CHIN-POON INDUSTRIAL TWD10
CHENG UEI PRECISIO TWD10	CHINA GEN PLASTICS TWD10	CHIP ENG SENG CORP SGD0.05
CHENIERE ENERGY INC	CHINA GREAT STAR INTERNATION	CHIPBOND TECHNOLO TWD10
CHEQUERS XV LP	CHINA INTERNATIONAL MARINE H	CHIPMOS TECHNOLOGIES BERMUDA
CHESAPEAKE ENERGY CORP	CHINA KING-HIGHWAY HOLDINGS LT	CHIPOTLE MEXICAN GRILL INC
CHESAPEAKE FUNDING L 1A A 144A	CHINA LIFE INS TWD10	CHIQUITA BRANDS INTERNATI 144A
CHESAPEAKE LODGING TRUST	CHINA LIFE INSURANCE CO LTD	CHIYODA CO Y50
CHESAPEAKE OILFIELD OPERA 144A	CHINA LODGING GROUP LTD	CHIYODA CORP Y50
CHESSWOOD GROUP LTD	CHINA LONGYUAN POWER GROUP	CHIYODA INTEGRE CO CFD
CHESTER CNTY PA	CHINA MENGNIU DAIR HKD0.1	CHIYODA INTEGRE CO JPY50
CHEUNG KONG INFRASTRUCTURE	CHINA MERCHANTS BK 'H' CNY1	CHL MORTGAGE PASS-THROUG 10 A2
CHEUNG KONG(HLDGS) HK\$0.50	CHINA MERCHANTS HOLDINGS INTL	CHL MORTGAGE PASS-THROUG 21 A1
CHEVRON CORP	CHINA MINSHENG BANKING CORP	CHOICE HOTELS INTERNATIONAL IN
CHEVRON CORP PROFIT SHARING/SA	CHINA MINZHONG FOOD CORP LTD	CHONG HONG CONSTRUCTION CO
CHEVRON LUBRICANTS LANKA LTD	CHINA MOBILE LTD	CHONG KUN DANG CP KRW2500
CHEYNE FIN MTN 144A TR # 00122	CHINA MODERN DAIRY HOLDINGS LT	CHONGQING RURAL COMMECRIAL H
CHF (SWISS FRAN) INTEREST	CHINA MOTOR CO TW\$10	CHORI CO LTD JPY50
CHI OVERHEAD 3/13 TLB	CHINA NATIONAL BUILDING MATERI	CHRISTIAN DIOR EUR2
CHIBA BANK Y50	CHINA OILFIELD SERVICES-H	CHRISTOPHER & BANKS CORP
CHICAGO BRIDGE & IRON CO NV	CHINA OVERSEAS FINANCE CAYMAN	CHROMA ATE INC TWD10
CHICAGO IL O'HARE INTERNATIONA	CHINA OVERSEAS GRAND OCEANS	CHRYSLER AUTOMOTIVE 6/13 TLB
CHICAGO IL TRANSIT AUTH SALES	CHINA OVERSEAS LAND & INVEST	CHRYSLER GROUP LLC / CG CO-ISS

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CHS/COMMUNITY HEALTH SYSTEMS I	CIMB GROUP HOLDINGS BERHAD	CJ CHEILJEDANG
CHUANGS CONS INTL HKD0.25	CINCINNATI BELL INC	CJ CORP KSWN5000
CHUBB CORP	CINCINNATI FINANCIAL CORP	CKX 12/11 (FIXED 9%) TLB
CHUBB CORP/THE	CINEMARK HOLDINGS INC	CLARCOR INC
CHUBU ELECTRIC POWER CO INC	CINEMARK USA INC	CLAREGOLD TRUST
CHUBU ELECTRIC PWR Y500	CINTAS CORP	CLARIANT CHF3.70(REGD)
CHUETSU PULP & PAPER Y50	CINTAS CORP NO 2	CLARITY PARTNERS II LP
CHUGAI PHARMACEUTICAL CO LTD	CINVEN FD FOURTH	CLARITY PARTNERS L P
CHUGAI PHARMACEUTL Y50	CINVEN FUND (FIFTH) L.P	CLAYTON DUBILIER & RICE FD V
CHUGAI RO CO JPY50 CFD	CIPUTRA DEVELOPMENT IDR250	CLAYTON DUBILIER & RICE VI LP
CHUGOKU BANK Y50	CISCO SYSTEMS INC	CLEAN HARBORS INC
CHUGOKU ELECTRIC POWER CFD	CISION AB NPV	CLEANAWAY CO LTD
CHUGOKU ELECTRIC POWER CO INC	CIT GROUP INC	CLEANUP CORP Y50
CHUGOKU MAR PAINTS JPY50	CIT RV TRUST 1999-A A B	CLEAR CHANNEL COMMUNICATIONS I
CHUN WO DEVELOPMENT HOLDINGS	CITCO (6/11)TL	CLEAR CHANNEL OUTDOOR HOLDINGS
CHUNGDAHM LEARNING INC KRW500	CITIBANK CREDIT CARD I A10 A10	CLEAR CHANNEL WORLDWIDE H 144A
CHUNGHWA TELECOM CO LTD	CITIBANK CREDIT CARD ISS A3 A3	CLEAR CHANNEL WORLDWIDE HOLDIN
CHUO MITSUI TRUST HLDGS CFD	CITIBANK CREDIT CARD ISS A4 A4	CLEARSTONE VENTURE PARTNERS
CHUO WAREHOUSE Y50	CITIBANK CREDIT CARD ISS A5 A5	CLEARWIRE CORP
CHURCH & DWIGHT CO INC	CITIBANK CREDIT CARD ISS A8 A8	CLEAVER-BROOKS INC 144A
CHUY'S HOLDING INC	CITIBANK OMNI MAS A13 A13 144A	CLECO CORP
CI FINANCIAL INC	CITIC PACIFIC LTD	CLERESTORY PARTNERS LP
CIA BRASILEIRA DE DISTRIBUICAO	CITIC SECURITIES CO LTD	CLESSIDRA CAPITAL PARTNERS II
CIA BRASILEIRA DISTR(PAO DE	CITICORP MORTGAGE SECURI 3 1A9	CLEVELAND ELECTRIC ILLUMINATIN
CIA DE BEBIDAS DAS AMERICAS	CITIFINANCIAL MORTGAGE S 2 AF4	CLEVO TWD10
CIA DE LOCACAO DAS AMERICAS	CITIGROUP CAPITAL XIII	CLICKS GROUP LTD ZAR0.01
CIA DE MINAS BUENAVENTURA SA	CITIGROUP COML 13-375P C 144A	CLIFFS NATURAL RESOURCES INC
CIA ENERGETICA DE MINAS GERAIS	CITIGROUP COMMERCIAL MOR C5 A4	CLONDALKIN 5/13 COV-LITE TLB
CIA ENERGETICA DO CEARA	CITIGROUP COMMERCIAL MOR C6 A4	CLONDALKIN ACQUISITION BV
CIA ENERGETICA DO CEARA COELCE	CITIGROUP INC	CLOROX CO
CIA HERING COM NPV	CITIGROUP INC SUB NT	CLOROX CO/THE
CIA PARANAENSE DE ENERGIA	CITIGROUP MORTGAGE 7 12A1 144A	CLOSE BROS GROUP ORD 25P
CIA SANEAMENTO BASICO DE SAO P	CITIGROUP MORTGAGE LOA WF2 A2C	CLOSE BROTHERS GROUP PLC CFD
CIA SANEAMENTO MINAS GERAIS	CITIGROUP MORTGAGE LOA WF2 AF7	CLOUD PEAK ENERGY INC
CIA VALE DO RIO DOCE COM STK	CITIGROUP MORTGAGE LOAN HE3 A	CLOUD PEAK ENERGY RESOURCES LL
CID GREATER CHINA VENTURE	CITIZEN HOLDINGS CO Y50	CLP HLDGS HKD5
CIE DE FINANCEMENT FONCIER SA	CITIZEN WATCH CO LTD CFD	CLUB MEDITERRANEE
CIE DE ST-GOBAIN CFD	CITIZENS & NORTHERN CORP	CMC MAGNETIC CORP TWD10
CIE GENERALE DE GEOPHYSIQUE	CITIZENS FINANCIAL SERVICES IN	CME GROUP INC
CIE GENERALE DE GEOPHYSIQUE -	CITRIX SYSTEMS INC	CME GROUP INC/IL
CIE GENGEOPHYSIQU EUR2 CFD	CITY CENTER MEZZ TERM B	CMIC HOLDINGS CO LTD
CIELO SA	CITY DEVELOPMENTS SGD0.50	CMK CORP Y50
CIENA CORP	CITY LODGE HOTELS ZAR0.10	CMS ENERGY CORP
CIGNA CORP	CITY NATIONAL CORP/CA	CMWLTH FING AUTH PA
CIGNA CORPORATION COM	CITY OF KIEV UKRAINE VIA CS IN	CNA FINANCIAL CORP
CIMAREX ENERGY CO	CITYCENTER HOLDINGS LLC / CITY	CNB FINANCIAL CORP/PA

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CNG HOLDINGS INC/OH 144A	COINMACH 5/13 COV-LITE TLB	COMM 2012-CCRE4 MORTGAG CR4 A3
CNH EQUIPMENT TRUST 2010- A A4	COINSTAR INC	COMM 2012-LC4 MOR LC4 D 144A
CNH GLOBAL NV	COINSTAR INC 144A	COMM 2012-LC4 MORTGAGE T LC4 C
CNL LIFESTYLE PROPERTIES INC	CO-INVESTMENT 2000 FUND L P	COMM 2013-CCRE6 MORTGAG CR6 A2
CNO FINANCIAL GROUP INC 144A	COLBUN S. A. NPV	COMM MORTGAGE TR SFS A2 144A
CNOOC FINANCE 2012 LTD 144A	COLDMAN/WHITEHALL V & VI	COMMERCE BANCSHARES INC/MO
CNOOC FINANCE 2013 LTD	COLEMAN CABLE INC	COMMERCIAL BK OF CEYLON SLRP10
CNOOC LTD	COLFAX CORP	COMMERCIAL INTL BANK(EGYPT)
CNOOC LTD HKD0.02	COLGATE-PALMOLIVE (PAKISTAN)	COMMERCIAL METALS CO
CNP ASSURANCES EUR1	COLGATE-PALMOLIVE CO	COMMERCIAL MORTGAG CR3 AM 144A
CO INVESTMENT FUND (THE) II LP	COLGATE-PALMOLIVE INR1 DEMAT	COMMERCIAL MORTGAG TFLA L 144A
COACH INC	COLLECTION HOUSE L NPV	COMMERCIAL MORTGAGE LC6 E 144A
COAL INDIA LTD	COLLEGE LOAN CORP TRUST 1 A2	COMMERCIAL MORTGAGE LO LS1 A4B
COASTAL ENERGY CO COM USD0.04	COLLER INTERNATIONAL PARTNERS	COMMERCIAL MORTGAGE PAS CR3 A3
COBALT CMBS COMMERCIAL C2 AMFX	COLLINS & AIKMAN PRODS CO 144A	COMMERCIAL MORTGAGE PAS LB1A D
COBALT CMBS COMMERCIAL M C2 A3	COLLINS FOODS GROUP LTD	COMMERCIAL MORTGAGE PASS C2 AM
COBALT CMBS COMMERCIAL M C3 A4	COLOMBIA GOVERNMENT INTERNATIO	COMMERCIAL MORTGAGE PASS C3 AM
COBALT INTERNATIONAL ENERGY IN	COLONY FINANCIAL INC	COMMERCIAL MORTGAGE TR GG11 A4
COBHAM ORD GBP0.025	COLONY INVESTORS VIII LP	COMMERCIAL MORTGAGE TRU GG1 A7
COBIZ FINANCIAL INC	COLOPLAST SER 'B' DKK5	COMMERCIAL MORTGAGE TRU GG7 A4
COCA COLA EMBONOR COM SER'B'	COLOPLAST-B	COMMERCIAL MORTGAGE TRU GG7 AM
COCA COLA FEMSA SAB DE CV SERL	COLORADO ST BLDG EXCELLENT SCH	COMMERCIAL MORTGAGE TRU GG9 A4
COCA COLA HBC	COLOWIDE CO LTD NPV CFD	COMMERCIAL MORTGAGE TRU GG9 AM
COCA COLA ICECEK SANATI A.S.	COLRUYT SA NPV	COMMERCIAL MTG 99-C1 144A
COCA-COLA AMATIL NPV	COLT GROUP SA	COMMERCIAL MTG TR99 C2 G 144A
COCA-COLA CO/THE	COLTENE HOLDING AG CHF5(REGD)	COMMERZBANK AG
COCA-COLA EAST JAPAN CO LTD	COLUMBUS GA HOSP AUTH	COMMIT TO PUR ADVANSTAR
COCA-COLA ENTERPRISES INC	COMCAST CABLE COMMNS EXCH NTS	COMMIT TO PUR FHLMC GOLD SFM
COCA-COLA HBC FINANCE BV	COMCAST CABLE COMMUNICATIONS H	COMMIT TO PUR FNMA SF MTG
COCA-COLA WEST COMPANY LTD NPV	COMCAST CABLE COMMUNICATIONS L	COMMIT TO PUR GNMA II JUMBOS
COCHLEAR LTD COM	COMCAST CORP	COMMIT TO PUR GNMA SF MTG
COCOA FUTURE (NYB)	COMERICA INC	COMMODITY FUND OF HEDGE FUNDS
COCOKARA FINE HOLDINGS INC CFD	COMFORTDELGRO CORP SGD0.25	COMMODORE CDO I LTD 1A B 144A
CODAN LTD NPV	COMM 2000-C1 MORTGAG C1 G 144A	COMMONWEALTH BANK OF AUST 144A
CODE HENNESSY & SIMMONS	COMM 2005-C6 MORTGAGE TR C6 AJ	COMMONWEALTH BANK OF AUSTRALIA
CODE HENNESSY & SIMMONS III LP	COMM 2005-C6 MORTGAGE TRU C6 B	COMMONWEALTH EDISON CO
CODEHENNESSY & SIMMONS IV L.P	COMM 2006-C7 MORTGAGE TR C7 A4	COMMONWEALTH PROPERTY OFFICE
COEUR MINING INC	COMM 2006-C8 MORTGAGE TR C8 A4	COMMONWEALTH REIT
COFFEE 'C' FUTURE (NYB)	COMM 2006-FL12 MO FL12 AJ 144A	COMMSCOPE INC 144A
COFFEE ROBUSTA 10TN FUT (LIF)	COMM 2007-C9 MORTGAGE TR C9 A4	COMMUNITY CHOICE FINANCIAL INC
COGECO CABLE INC 144A	COMM 2007-C9 MORTGAGE TRU C9 B	COMMUNITY HEALTH SYSTEMS INC
COGECO INC	COMM 2012-CCRE1 MOR CR1 D 144A	COMMVAULT SYSTEMS INC
COGENT COMMUNICATIONS GRO 144A	COMM 2012-CCRE1 MORTGAGE CR1 C	COMPAGNIE DE SAINT-GOBAIN
COGNETAS FUND II 'B' LP	COMM 2012-CCRE2 MOR CR2 E 144A	COMPAGNIE DE SAINT-GOBAIN CFD
COGNIZANT TECHNOLOGY SOLUTIONS	COMM 2012-CCRE2 MOR CR2 F 144A	COMPAGNIE FINANCIERE
COHEN CAPITAL LLC TRANCHE 1	COMM 2012-CCRE2 MORTGAG CR2 A4	COMPAGNIE GENERALE DES ETABLIS

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COMPAL ELECTRONIC INC TW\$10	CONTINENTAL AG NPV	CORPORATE OFFICE PROPERTIES TR
COMPANHIA PROVIDENCIA IND E	CONTINENTAL AIRLINES 2005-ERJ1	CORPORATION BK INR10 DEMAT
COMPARTAMOS SAB DE CV	CONTINENTAL AIRLINES 2007-1 CL	CORPUS CHRISTI TX INDEP SCH DI
COMPASS GROUP ORD GBP0.10	CONTINENTAL GOLD LIMITED	CORRECTIONS CORP OF AMERICA
COMPASS GROUP PLC CFD	CONTINENTAL RESOURCES INC/OK	COSAN LTD SHS -A-
COMPASS MINERALS INTERNATIONAL	CONTROLADORA COMMERCL MEXICANA	COSAN LUXEMBOURG SA
COMPUTACENTER B SHS	CONVATEC 12/10 (USD) TL	COSAN LUXEMBOURG SA 144A
COMPUTACENTER ORD GBP0.06667	CONVATEC HEALTHCARE E SA 144A	COSAN SA INDUSTRIA E COMERCIO
COMPUTER ENGINEERING CFD	CONVERGEONE 5/13 TLB	COSCO DEVELOPMENT CO 'H'
COMPUTER MODELLING GROUP LTD	CONVERGYS CORP	COSCO PACIFIC ORD HK\$0.1
COMPUTER SCIENCES CORP	CON-WAY INC	COSMO OIL
COMPUTER TASK GROUP INC	COOKPAD INC CFD	COSMOS INITIA CO NPV
COMPUTERSHARE NPV (DFD 1 POST	COOPER COS INC/THE	COSMOS PHARMACEUTICAL CORP
COMPUWARE CORP	COOPER GAY SWETT & CRAWFORD	COSTAIN GROUP PLC
COMSTOCK RESOURCES INC	COOPER TIRE & RUBBER CO	COSTAR GROUP INC
COMSYS HOLDINGS NPV CFD	COOPERATIEVE CENTRALE RAIFFEIS	COSTCO WHOLESALE CORP
COMTECH TELECOMMUNICATIONS COR	COOPER-STANDARD AUTOMOTIVE INC	COTT BEVERAGES INC
CONAGRA FOODS INC	COOPER-STANDARD HOLDING I 144A	COTT CORP
CONAGRA FOODS INC 144A	COPA 529 LP	COTTON NO 2 FUTURE (NYB)
CONCENTRADORA FIBRA HOTELERA M	COPA HOLDINGS S A CL A	COUNTRY GARDEN HLDGS CO LTD
CONCENTRIC AB	COPA KEYSTONE LP	COUNTRY GARDEN HOLDINGS C REGS
CONCHO RESOURCES INC	COPANO ENERGY LLC / COPANO ENE	COUNTRYWIDE ASSET-B BC2 N 144A
CONCHO RESOURCES INC/MIDLAND T	COPART INC	COUNTRYWIDE ASSET-BACK 13 1AF3
CONCUR TECHNOLOGIES INC	COPPER FUTURE (CMX)	COUNTRYWIDE ASSET-BACKED 5 2A2
CONFIE SEGUROS 11/12 TL	COPPER FUTURE (LME)	COUNTRYWIDE ASSET-BACKED S1 A2
CONNECTICUT ST	COPPER MOUNTAIN MINING CORP	COUNTRYWIDE HOME EQUITY LO A A
CONN'S INC	CORE LABORATORIES N V	COVANCE INC
CONOCOPHILLIPS	CORELOGIC INC	COVANTA HOLDING CORP
CONOCOPHILLIPS HOLDING CO	CORELOGIC INC/UNITED STATES	COVENTRY HEALTH CARE INC
CONSECO FINANCIAL CORP 2 A5	CORE-MARK HOLDING CO INC	COVIDIEN INTERNATIONAL FINANCE
CONSOL ENERGY INC	CORIO NV EUR10	COVIDIEN PLC
CONSOLIDATED EDISON CO OF NEW	CORN FUTURE (CBT)	COVIS PHARMA 4/13 TL
CONSOLIDATED EDISON INC	CORNELL UNIVERSITY	COWAY CO LTD KRW500
CONSOLE INCORPORATED SER D	CORNERSTONE ONDEMAND INC	COWELL DEVELOPMENT TBK PT
CONSOLE INCORPORATED SER E	CORNERSTONE PATRIOT FUND LP	COX COMMUNICATIONS INC 144A
CONSTANTIN MEDIEN AG	CORNING INC	CP ALL PCL THB1(ALIEN MARKET)
CONSTELLATION BRANDS INC	CORONA CORP JPY50	CP FCC HOLDINGS LLC
CONSTELLATION SOFTWARE INC	CORONADO BAY CLUB (MISC	CPAFVC716X2 OAKTREE LOAN FUND
CONSUMER DISCRETIONARY SELECT	CORONATION FUND MA ZAR0.0001	CPFL ENERGIA SA COM NPV
CONSUMER PORTFOLIO SERVICES IN	CORP AZUCARERA DEL PERU S 144A	CPG INTL 9/12 COV-LITE TL
CONSUMER STAPLES SELECT SECTOR	CORP FIN DEL VALLE COM COP10	CPI INTERNATIONAL (2/11) TLB
CONSUMERS ENERGY CO	CORP FINANCIERA COLOMBIANA SA	CPI INTERNATIONAL INC
CONTACT ENERGY NPV	CORP NACIONAL DEL COBRE DE CHI	CPP 12/12 2ND LIEN COV-LITE TL
CONTANGO OIL & GAS CO	CORPBANCA COM NPV	CPP 12/12 COV-LITE TL
CONTECH ENGINEERED COV-LITE TL	CORPORATE EXECUTIVE BOARD CO/T	CPS AUTO RECEIVABLES A B 144A
CONTIMORTGAGE HOME EQUIT 4 B1F	CORPORATE OFFICE PROP TR	CPS AUTO RECEIVABLES A C 144A

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CPS AUTO RECEIVABLES B C 144A	CREDIT 2004 1 LTD	CSC HOLDINGS LLC
CPS AUTO RECEIVABLES B D 144A	CREE INC	CSFB CCP COLLATERAL
CPS AUTO RECEIVABLES C D 144A	CREMER SA COM NPV	CSFB STRATEGIC PARTNERS II
CR BARD INC	CRESCENT POINT ENERGY CORP	CSFB STRATEGIC PARTNERS II LP
CRAMO OJY SER 'B' NPV	CREST 2000 1 LTD CL D 144A	CSFB STRATEGIC PARTNERS III RE
CRANE CO	CREST 2000-1 LTD 1A E 144A	CSFB STRATEGIC PARTNERS III VC
CRANSWICK PLC	CREST 2001-1 LTD 1A C 144A	CSFB STRATEGIC PARTNERS III-B
CRCAM NORD DE FRANCES EUR3.05	CREST CLARENDON STR 021 D 144A	CSG GUERNSEY V LTD
CREDICORP LTD	CREST DARTMOUTH STR 03 1 144A	CSG SYSTEMS INTERNATIONAL INC
CREDIT ACCEPTANCE CORP	CREST EXETER STREET 1A A1 144A	CSI PROPERTIES LTD
CREDIT AGRICOLE DISC	CREST G STAR 2001 2 144A	CSL ORD NPV
CREDIT AGRICOLE SA 144A	CREST G STAR 2001 2 CL C 144A	CSMC MORTGAGE-BACKED TR 7 11A4
CREDIT AGRICOLE SA CFD	CRESTON ORD GBP0.10	CSMC MORTGAGE-BACKED TRU 5 3A1
CREDIT AGRICOLE SA EUR3	CRESTVIEW CAPITAL PARTNERS LP	CSMC MORTGAGE-BACKED TRU 7 9A5
CREDIT AGRICOLE SA/LONDON 144A	CRESTVIEW PARTNERS II PF LP	CSR CORP LTD
CREDIT LINKED ENHANCED ASSET R	CRESTWOOD MIDSTREAM PARTNERS	CSR PLC CFD
CREDIT SAISON CO NPV	CRH ORD EURO.32	CSR PLC ORD GBP0.001
CREDIT SUISSE AG/GUERNSEY	CRH ORD EURO.32 DUBLIN LIST	CSS INDUSTRIES INC
CREDIT SUISSE COMMERC I VR1 A2	CRH ORD EURO.32 DUBLIN CFD	CST BRANDS INC
CREDIT SUISSE FB 01 CK6 144A	CRH PLC CFD	CST BRANDS INC 144A
CREDIT SUISSE FB 02 26 B5 144A	CRICKET COMMUNICATIONS INC	CSU CARDSYSTEM S A COM NPV
CREDIT SUISSE FB 02 26 IV B3	CROATIA GOVERNMENT INTERNATION	CSX CORP
CREDIT SUISSE FB 02 CKS4 144A	CRODA INTERNATIONAL CFD	CSX TRANSPORTATION INC
CREDIT SUISSE FB 02-CP3 144A	CRODA INTL ORD 10P	CTBC FINANCIAL HOLDING CO LTD
CREDIT SUISSE FB 97-C2 H 144A	CROOZ INC CFD	CTCI CORP ORD TWD10
CREDIT SUISSE FB 98-C2 144A	CROPENERGIES AG NPV (BR)	CTI FOODS 6/13 2ND LIEN TL
CREDIT SUISSE FIRS 26 4B4 144A	CROSS ATLANTIC TECHNOLOGY FUND	CTRIP.COM INTERNATIONAL LTD
CREDIT SUISSE FIRS CKN5 H 144A	CROSSTEX ENERGY LP	CTS EVENTIM NPV
CREDIT SUISSE FIRST BO 10 10A2	CROSSTEX ENERGY LP / CROSSTEX	CUBESMART
CREDIT SUISSE FIRST BOST C1 A4	CROWN CASTLE (1/12) DELAYED	CUBIST PHARMACEUTICALS INC
CREDIT SUISSE FIRST BOST C2 A2	CROWN CASTLE INTERNATIONAL COR	CULLEN/FROST BANKERS INC
CREDIT SUISSE FIRST BOST C2 A3	CROWN HOLDINGS INC	CUMMINS INC
CREDIT SUISSE FIRST BOST C3 A4	CROWN LIMITED NPV	CUMULUS MEDIA HOLDINGS INC
CREDIT SUISSE FIRST BOST C3 A5	CROWN MEDIA HOLDINGS INC	CUNNINGHAM LINDSEY 10/12
CREDIT SUISSE FIRST BOST INTL	CRUDE OIL FUTURE (NYM)	CUNNINGHAM LINDSEY 12/12 TL
CREDIT SUISSE FIRST BOSTON	CRUDE OIL FUTURES (NYM)	CURATORS OF THE UNIV OF MISSOU
CREDIT SUISSE FIRST C1 H 144A	CS LOXINFO PCL	CURTISS-WRIGHT CORP
CREDIT SUISSE GROUP AG CHF0.04	CS STRATEGIC PARTNERS IV LP	CUSTOM BUILDING PRODUCTS 12/12
CREDIT SUISSE MORT TF2A B 144A	CS STRATEGIC PARTNERS IV RE LP	CUSTOMERS BANCORP INC
CREDIT SUISSE MORTGAGE IVR3 A1	CS STRATEGIC PARTNERS IV VC LP	CVC CAPITAL PARTNERS ASIA
CREDIT SUISSE NIMS TR 3 B 144A	CS STRATEGIC PTNRS V	CVC EUROPEAN EQUITY PART V
CREDIT SUISSE USA INC	CSAB MORTGAGE-BACKED TRU 2 A6A	CVI GLOBAL VALUE FUND A LP
CREDIT SUISSE/NASSAU	CSAB MORTGAGE-BACKED TRU 4 A6A	CVR ENERGY INC
CREDIT SUISSE/NEW YORK NY	CSAB MORTGAGE-BACKED TRUS 1 A5	CVR REFINING LLC / COFFEY 144A
CREDIT-BASED ASSET MX1 A1 144A	CSAB MORTGAGE-BACKED TRUS 4 A5	CVR REFINING LP
CREDITO EMILIANO SPA	CSAM FUNDING III / 3X D REGS	CVS BAY AREA INC JPY50 CFD

CVS CAREMARK CORP	DAH CHONG HONG HLDGS HKD0.15	DAIWA HOUSE INDUSTRY CO Y50
CVS PASS-THROUGH TRUST	DAH SING FINANCIAL HLDGS HK\$2	DAIWA INDUSTRIES NPV
CW CAPITAL COBALT L 1A A1 144A	DAH SING BANKING GROUP	DAIWA SECS GROUP NPV
CWABS REVOLVING HOME EQUI A 2A	DAI NIPPON PRINTING CO LTD CFD	DAIWA SECURITIES GROUP INC CFD
CWABS REVOLVING HOME EQUI C 2A	DAI NIPPON PRINTING CO Y50	DAIWABO CO LTD JPY50
CWABS REVOLVING HOME EQUI D 2A	DAI NIPPON TORYO JPY50	DALLAS TX AREA RAPID TRANSIT S
CWABS REVOLVING HOME EQUI G 2A	DAICEL CHEMICAL INDUSTRIES LTD	DANA HOLDING CORP
CWABS REVOLVING HOME EQUI O 1A	DAICEL CORP	DANAHER CORP
CWABS REVOLVING HOME EQUIT I A	DAI-CHI LIFE INS CO LTD CFD	DANIELI & C EUR1
CWHEQ REVOLVING HO F 2A1A 144A	DAIDO KOGYO CO LTD JPY50	DANONE
CWHEQ REVOLVING HOME EQUI E 2A	DAIDO STEEL CO Y50	DANSKE BANK A/S
CWHEQ REVOLVING HOME EQUI I 2A	DAIEI INC Y50	DANSKE BANK A/S 144A
CWMBS INC 03-R3 CTF B-3	DAIFUKU CO CFD	DANSKE BANK AS DKK10
CWMBS REPERFORMING 02 1 144A	DAIFUKU CO Y50	DANVILLE MANAGEMENT UNIT
CWMBS REPERFORMING 02 R3 144A	DAIHATSU DIESEL JPY50	DAOU DATA SYSTEM C KRW500
CWMBS REPERFORMING 02-R3 144A	DAIHATSU MOTOR CO Y50	DAOU TECHNOLOGY INC KRW500
CWMBS REPERFORMING LN 021 144A	DAIHEN CORP CFD	DAPHNE INTERNATIONAL HOLDINGS
CWMBS REPERFORMING LN 02-2 2B5	DAIICHI CHUO KISUE CFD	DARDEN RESTAURANTS INC
CWMBS REPERFORMING LN 03-R1	DAI-ICHI JITSUGYO CO Y50	DARLING INTERNATIONAL INC
CYAN INC	DAIICHI KOSHO CO CFD	DARMA HENWA PT TBK
CYBER AGENT INC NPV CFD	DAI-ICHI LIFE INSURANCE CO LTD	DART GROUP ORD GBP0.0125
CYDSA SA DE CV 'A'ORD NPV	DAIICHI SANKYO COMPANY LIMITED	DASSAULT SYSTEMES SA EUR1
CYFROWY POLSAT SA	DAIICHI SANKYO COMPANY LTD CFD	DATA COMMUNICATIONS SYS CO
CYNOSURE INC	DAIKIN INDUSTRIES Y50	DATA GROUP INC
CYPRESS SEMICONDUCTOR CORP	DAIKO CLEARING SERVICES CFD	DATANG INTERNATIONAL POWER
CYRELA BRAZIL REAL COM NPV	DAIKOKU DENKI CO NPV	DATAPIPE 3/13 2ND LIEN TL
CYRUSONE INC	DAIKOKU DENKI CO NPV CFD	DATATEL 2/13 TLB
CYRUSONE LP / CYRUSONE FI 144A	DAIKYO INC Y50	DAUM COMMUNICATIONS CORP
CYTEC INDUSTRIES INC	DAIKYO INC Y50 CFD	DAVITA (10/10) TLB
CZECH REPUBLIC GOVERNMENT BOND	DAILY MAIL & GENERAL TRUST 'A'	DAVITA 8/12 TLA3
D. CARNEGIE & CO AB SEK2	DAILY MAIL&GENERAL TST -A NV	DAVITA HEALTHCARE PARTNERS INC
DAE DUCK ELECTRONICS CO KRW500	DAIMLER AG ORD NPV	DAVITA INC 1L GTD SR S
DAEDUCK GDS KRW500	DAIMLER FINANCE NORTH AME 144A	DAX INDEX FUTURE (EUX)
DAEGU CITY GAS CO LTD	DAIMLER FINANCE NORTH AMERICA	DB X-TRACKERS - CSI300 INDEX E
DAEGU DEPARTMENT STORE KRW5000	DAIMLER INTERNATIONAL FINANCE	DBS HLDGS SGD1
DAEHAN FLOUR MILL CO	DAINICHI CO Y50 CFD	DBUBS 2011-LC1 MOR LC1A E 144A
DAEHAN PULP KRW5000	DAINICHISEIKA C&C Y50 CFD	DBUBS 2011-LC1 MOR LC1A F 144A
DAEKYO KRW5000	DAINICHISEIKA COLOR &	DCC ORD EUR0.25
DAESANG HOLDINGS CO LTD	DAINIPPON SUMITOMO PHARMA CO	DCM HOLDINGS CO LTD
DAESUNG HOLDINGS CO LTD	DAIRIBORD ZIMBABWE ZWL1	DCM JAPAN HOLDINGS CO LTD CFD
DAETWYLER HLDGS CHF5 (POST	DAIRY CREST GROUP ORD 25P	DCP MIDSTREAM LLC 144A
DAEWON SANUP CO KRW500	DAISHINKU CORP Y50	DCP MIDSTREAM PARTNERS LP
DAEWOO ENGINEERING KRW5000	DAITO BANK NPV CFD	DDR CORP
DAEWOO INTERNATION KRW5000	DAITO TRUST CONSTRUCTION CO LT	DE LA RUE ORD CFD
DAEWOO SECS KSWN5000	DAITO TRUST CONSTRUCTION Y50	DE MASTER BLENDERS EUR0.12
DAEWOO SHIPBUILDING & MARINE	DAIWA HOUSE INDUSTRY CO LTD	DEAN FOODS CO

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DEBENHAMS ORD GBP0.01 (WI)	DENYO CO LTD Y50	DICK'S SPORTING GOODS INC
DEBENHAMS ORD GBP0.01 (WI) CFD	DEPO AUTO PARTS IN TWD10	DICKS SPORTING GOODS INC OC
DECCAN CHRONICLE H INR2 (POST	DERICHEBOURG	DICKSONS CONCEPT INTERNATIONAL
DECEUNINCK NPV	DERWENT LONDON PLC GBP0.05	DIEBOLD INC
DECKERS OUTDOOR CORP	DESARROLLADORA HOMEX SAB DE CV	DIGI.COM.BERHAD MYR0.01
DEERE & CO	DESTINATION MATERNITY CORP	DIGICEL GROUP LTD 144A
DEETHREE EXPLORATION LTD	DETOUR GOLD CORP	DIGICEL GROUP LTD REGS
DEL MONTE CORP	DETROIT EDISON SECURITIZA 1 A6	DIGITAL CINEMA 5/13 TLB
DELAWARE STRUCTURED	DEUTSCHE BANK AG LONDON	DIGITAL REALTY TRUST INC
DELEK GROUP ILS1	DEUTSCHE BANK AG NAMEN-AKT REG	DIGITAL REALTY TRUST LP
DELEK LOGISTICS PARTNERS LP	DEUTSCHE BANK AG ORD NPV REGD	DIGITAL RIVER INC
DELEK US HOLDINGS INC	DEUTSCHE BANK AG/LONDON	DIGITALGLOBE INC 144A
DELHAIZE GROUP	DEUTSCHE BOERSE AG NPV	DILIGENT BOARD MEMBER SERVICES
DELHAIZE GROUP SA	DEUTSCHE BUNDESREPUBI/L-INFLAT	DILLARD'S INC
DELIA*S INC	DEUTSCHE EUROPEAN PARTNERS IV	DINEEQUITY INC
DELL INC	DEUTSCHE EUROSHOP AG	DIODES INC
DE'LONGHI SPA 1.5EUR	DEUTSCHE FINANCIAL CAPITA I A2	DIRECIONAL ENGENHARIA SA
DELPHI AUTOMOTIVE PLC	DEUTSCHE LUFTHANSA AG ORD NPV	DIRECT CAPITAL FUNDIN 1 D 144A
DELPHI CORP	DEUTSCHE MORTGAGE & C1 J 144A	DIRECT LINE INSURANCE GROUP PL
DELTA AIR LINES 2007-1 CLASS A	DEUTSCHE POST AG NPV	DIRECTV
DELTA AIR LINES 4/13 TLB1	DEUTSCHE POST AG NPV (REGD)	DIRECTV HOLDINGS LLC / DIRECTV
DELTA AIR LINES INC	DEUTSCHE TELEKOM AG NPV (REGD)	DISCOVER BANK/GREENWOOD DE
DELTA CORP SHS ZWL0.05	DEUTSCHE TELEKOM INTERNATIONAL	DISCOVER FINANCIAL SERVICES
DELTA ELECTRONIC TW \$10	DEUTSCHE WOHNEN AG NPV (BR)	DISCOVERY COMMUNICATIONS INC
DELTA ELECTRONICS THB1 (NVDR)	DEUTZ AG NPV	DISCOVERY COMMUNICATIONS LLC
DELTA LLOYD NV	DEVELOP-DC L P	DISCOVERY LTD ZAR0.001
DELTA-GALIL IND ORD ILS1	DEVON ENERGY CORP	DISH DBS CORP
DELTICOM AG	DEVON FINANCING CORP LLC	DISH DBS CORP 144A
DELUXE 12/11 TLB	DEVON FING CORP ULC DEB	DISH NETWORK CORP
DELUXE CORP	DEVON PARK BIOVENTURES LP	DISHMAN PHARMA & CHEM INR2
DEMANDWARE INC	DEVRO ORD 10P	DISTELL GROUP LTD ZAR0.01
DENA CO LTD NPV	DEVRY INC	DISTILLERIES CO SL LKR1
DENA CO LTD NPV CFD	DEXCOM INC	DISTRIBUIDORA INTERNACIONAL DE
DENBURY RESOURCES INC	DEXIA CREDIT LOCAL SA 144A	DISTRIBUTION FINANCIAL SER 1 D
DENDREON CORP	DEXUS PROPERTY GROUP NPV	DISTRIBUTION INTL 6/13 TL
DENHAM COMMODITY PARTNERS VI	DFC GLOBAL CORP	DIVERSIFIED ASSET S 1A A1 144A
DENKI KAGAKU KOGYO CFD	DGB FINANCIAL GROUP INC	DIVERSIFIED MACHINE 12/12 TL
DENKI KAGAKU KOGYO Y50	DIAGEO CAPITAL PLC	DIVERSIFIED RESTAURANT HOLDING
DENMARK GOVERNMENT BOND	DIAGEO FINANCE BV	DIVI'S LABORATORIES INR2
DENSO CORP CFD	DIAGEO ORD 28 101/108P	DIXONS RETAIL PLC
DENSO CORPORATION NPV	DIAGEO PLC	DIXY GRUP OJSC RUB0.01
DENTSPLY INTERNATIONAL INC	DIAMOND OFFSHORE DRILLING INC	DJ EURO STOXX 50 FUTURE (EUX)
DENTSPLY INTL INC NEW COM	DIAMONDBACK ENERGY INC	DJO FINANCE LLC / DJO FINANCE
DENTSU INC NPV	DIASORIN SPA EUR1	DKK INTEREST
DENVER CLUB BUILDING BINDER	DIC CORP Y50	DKSH HOLDING AG
DENYO CO LTD CFD	DIC CORPORATION CFD	DLJ MERCHANT BANKING PARTNERS

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DLJ MERCHANT BANKING PTNRS LP	DOUJA PROM ADDOHA MAD10	DUKE REALTY CORP
DLJ REAL EST CAP PRTNRS II LP	DOUTOR NICHIRE HOLDINGS CO	DUKE REALTY LP
DLJ REAL ESTATE CAPITAL	DOVER CORP	DULUXGROUP LTD
DLJ REAL ESTATE CAPITAL PRTNRS	DOVER STREET VII LP	DUN & BRADSTREET CORP
DLJ STRATEGIC PARTNERS LP	DOW CHEMICAL CO/THE	DUNDEE INDUSTRIAL REIT
DMCI HLDGS INC PHP1	DOWA HOLDING CO LTD NPV CFD	DUNDEE PRECIOUS METALS INC
DMG MORI SEIKI AG	DOWNER EDI LTD NPV	DUNELM GROUP PLC ORD GBP0.01
DNB ASA	DP WORLD LIMITED	DUNKIN' BRANDS GROUP INC
DNB BANK ASA	DR HORTON INC	DURATEX SA
DNB BOLIGKREDITT AS	DR PEPPER SNAPPLE GROUP INC	DURO FELGUERA EURO0.50
DNO INTERNATIONAL ASA	DRA GROWTH & INCOME FD VII LLC	DUTCH LADY MILK IN MYR1
DOGUS OTOMOTIV SER TRY1	DRA GROWTH AND INCOME VI LLC	DWANGO CO LTD CFD
DOLAN CO/THE	DRAEGERWERK AG	DYCOM INDUSTRIES INC
DOLBY LABORATORIES INC	DRAEGERWERK AG & CO KGAA	DYDO DRINCO INC JPY50
DOLE FOOD CO INC	DRAGON HILL WULING AUTOMOBILE	DYNACAST INTERNATIONAL LLC / D
DOLLAR GENERAL CORP	DRAGON OIL LTD ORD EURO.10 CFD	DYNAMIC ELECTRONICS CO TWD10
DOLLAR TREE INC	DRAPER FISHER JURVETSON FUND	DYNCORP INTERNATIONAL INC
DOLLARAMA INC	DRAPER FISHER VII L P	DYNEGY 4/13 TLB2
DOMINICAN REPUBLIC INTERNATION	DRAPER TRIANGLE VENTURES	E SUN FINANCIAL HOLDING CO LTD
DOMINICAN REPUBLIC INTL BOND	DRAPER TRIANGLE VENTURES II LP	E*TRADE FINANCIAL CORP
DOMINION DIAMOND CORP	DRAX GROUP ORD GBP0.1155172	E.ON AG NPV
DOMINION RESOURCES INC/VA	DRB-HICOM BERHAD ORD MYR1	E.ON SE NPV
DOMINOS PIZZA ENTERPRISES NPV	DRDGOLD LTD	E1 CORPORATION KRW5000
DOMINOS PIZZA GROUP PLC	DREAM INCUBATOR IN NPV CFD	E2V TECHNOLOGIES ORD GBP0.05
DOMINO'S PIZZA INC	DREAMWORKS ANIMATION SKG INC	EADS EURO AERO DEF EUR 1
DOMTAR CORP	DRESSER-RAND GROUP INC	EAGLE MATERIALS INC
DON QUIJOTE CO LTD	DREYFUS INST CASH ADVAN PRI 99	EAGLE ROCK ENERGY PARTNERS LP
DONALDSON CO INC	DRIL-QUIP INC	EAST AFRICAN BREWERIES KES2
DONEGAL GROUP INC CL A	DS SMITH PLC CFD	EAST JAPAN RAILWAY CO CFD
DONG ENERGY A/S	DS SMITH PLC GBP0.10	EAST JAPAN RAILWAY CO Y50000
DONG IL CORP KSWN5000	DST SYSTEMS INC	EAST WEST BANCORP INC
DONG WHA PHARM KRW5000	DSV DKK1 (POST SUBDIVISION)	EASTERN INSURANCE HOLDINGS INC
DONGAH TIRE & RUBBER CO LTD	DSW INC	EASTGROUP PROPERTIES INC
DONGBU INSURANCE KRW500	DT BETEILIGUNG - NPV	EASTMAN CHEMICAL CO
DONGFANG ELECTRIC CORP LTD	DTE ENERGY CO	EASTWEST BANKING CORP
DONGFENG MOTOR GROUP CIE LTD	DU PONT EI DE NEMOURS & CO	EASYJET ORD
DONGIL INDUSTRIES KRW5000	DUBAI HOLDING COMMERCIAL OPERA	EASYJET ORD GBP0.25 CFD
DONGWON DEVMT KRW5000	DUBIN CLARK FUND II LP	EATON CORP
DONGYANG E&P INC KRW500	DUERR BETEILIGUNGS AG DEM5	EATON CORP 144A
DONGYUE GROUP	DUFRY AG CHF5 (REGD)	EATON CORP PLC
DOOSAN CO KRW5000	DUKE ENERGY CAROLINAS LLC	EATON VANCE CORP
DOOSAN HEAVY INDUSTRY KRW5000	DUKE ENERGY CORP	EBARA Y50 CFD
DOOSAN INFRACORE CO LTD	DUKE ENERGY CORP NEW COM	EBARA-UDYLITE NPV CFD
DOREL INDUSTRIES INC	DUKE ENERGY CORP SR NTS	EBAY INC
DORMAN PRODUCTS INC	DUKE ENERGY FLORIDA INC	EBIX INC
DOUGLAS EMMETT INC	DUKE ENERGY PROGRESS INC	EBRO FOODS SA

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EBS BUILDING L L C CL A	EL PASO NATURAL GAS CO LLC	EMERALD EXPO 6/13 COV-LITE TLB
EBS LITIGATION L L C CL A	EL PASO PIPELINE PARTNERS LP	EMERALD OIL INC
EBS PENSION L L C CL A	EL PUERTO DE LIVERPOOL SAB DE	EMERALD TALF FUND LP
ECHO ENTERTAINMENT GROUP LTD	EL SALVADOR (REP OF NTS USD	EMERGING MARKETS INDEX NON
ECHOSTAR CORP	EL SALVADOR GOVERNMENT INTERNA	EMERITUS CORP
ECKERT & ZIEGLER ORD NPV	ELAN CORP ORD CFD	EMERSON ELECTRIC CO
ECOLAB INC	ELAN CORP ORD EUR0.05	EMGESA SA ESP
ECONACH CO LTD JPY50 CFD	ELAN CORP PLC	EMGP NPV CFD
ECONOCOM GROUP	ELDORADO GOLD CORP	EMIS GROUP PLC ORD GBP0.01
ECOPETROL SA NPV	ELDORADO RESORTS LLC / EL 144A	EMLAK KONUT GAYRIMENKUL YATIRI
ECORODOVIAS INFRA E LOG SA	ELEC & ELTEK INTERNATIONAL CO	EMP NAC ELECTRICID NPV
ECOSYNTHETIX INC	ELEC POWER DEV NPV	EMPEROR INTL
ECUADOR GOVERNMENT INTERNATION	ELEC POWER DEV NPV CFD	EMPIRE CO LTD
EDC FINANCE LTD 144A	ELECTRICITE DE FRANCE SA	EMPRESA ELECTRICADEL NORTE
EDCON PTY LTD	ELECTRICITE DE FRANCE SA 144A	EMPRESAS CMPC NPV
EDENRED	ELECTROLUX AB SER 'B' NPV	EMPRESAS COPEC SA NPV
EDF EUR0.5	ELECTRONIC ARTS INC	EMPRESAS ICA SAB DE CV
EDGEWATER GROWTH CAP PARTNERS	ELEKTA SER B NPV	EMPRESAS PUBLICAS DE MEDELLIN
EDGEWATER PRIVATE EQUITY FUND	ELEMENTIS PLC ORD GBP0.05	EMS-CHEMIE HLDG CHF0.01
EDION CORP NPV CFD	ELETROPAULO METROPOLITANA ELET	ENAGAS SA EUR1.50
EDISON BROS STORES INC COM NEW	ELEVATION PARTNERS LP	ENBRIDGE ENERGY PARTNERS LP
EDISON BROS STORES INC SR NTS	ELI LILLY & CO	ENBRIDGE INC
EDISON INTERNATIONAL	ELISA CORPORATION	ENCANA CORP
EDISON MISSION ENERGY	ELITEGROUP COMPUT TWD10	ENCANA CORPORATION
EDISON VENTURE FD II LP	ELIZABETH ARDEN INC	ENCE ENERGIA Y CELULOSA SA
EDISON VENTURE FUND III	ELLIS LAKE DOMESTIC FUND LP	ENCORE CAPITAL GROUP INC
EDLINC STUDENT LOAN A AP 144A	ELMOS SEMICONDUCTOR AG NPV	ENDEAVOUR MINING CORPORATION
EDLINC STUDENT LOAN A AT 144A	ELNUSA PT	ENDO HEALTH SOLUTIONS INC
EDP ENERGIAS PORTUGAL	ELRINGKLINGER AG NPV	ENDOLOGIX INC
EDUCATIONAL FUNDING OF TH 1 A2	ELWOOD ENERGY LLC	ENDURANCE SPECIALTY HLDGS LTD
EDWARDS LIFESCIENCES CORP	EMAAR PROPERTIES COMPANY AED1	ENEA SA PLN1.00
EFG INTERNATIONAL AG CHF0.50	EMAAR SUKUK LTD	ENEL EUR1
EGAIN CORP	EMAC OWNER TRUST 199 1 A3 144A	ENEL GREEN POWER SPA EURO.20
EGE HAINA FINANCE CO	EMAC OWNER TRUST 200 1 A2 144A	ENERFLEX LTD
EGE SERAMIK ORD TRY1 SER'C'	EMAP NON-CUM RD PRF B SHS	ENERGEN CORP
EGYPT GOVERNMENT INTERNATIONAL	E-MART CO LTD	ENERGIAS DO BRASIL SA NPV
EGYPTIAN INTL PHARMACEUTICAL	EMBOTELLADORA ANDINA SA	ENERGIZER HOLDINGS INC
EI DU PONT DE NEMOURS & CO	EMBRAER OVERSEAS LTD	ENERGY DEVELOPMENT CORPORATION
EIFFAGE CFD	EMBRAER SA	ENERGY FUTURE INTERMEDIATE HOL
EIFFAGE EUR4(POST SUBDIVISION)	EMC CORP/MA	ENERGY PARTNERS V LP
EIGHTEENTH BANK Y50	EMC MORTGAGE LOAN T AA A1 144A	ENERGY SELECT SECTOR SPDR FUND
EISAI CO Y50	EMC MORTGAGE LOAN TR A A1 144A	ENERGY SPECTRUM PARTNERS IV LP
EIZO NANA O CORP NPV	EMC MORTGAGE LOAN TR B A1 144A	ENERGY TRANSFER EQUITY LP
EIZO NANA O CORP NPV CFD	EMCOR GROUP INC	ENERGY TRANSFER PARTNERS LP
EKSPORTFINANS ASA	EMDEON INC	ENERGY XXI GULF COAST INC
EL PASO LLC	EMECO HOLDINGS LIMITED NPV	ENERPLUS CORP

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ENERSIS SA NPV	EPIZYME INC	EURASIA DRILLING CO LTD
ENERSYS	EPL OIL & GAS INC	EURAZEONCE NPV
ENGHOUSE SYSTEMS LTD	EPR PROPERTIES	EUREKA II LP
ENGILITY HOLDINGS INC	EQT CORP	EURO BTP FUTURE (EUX)
ENGLOBAL CORP	EQT MIDSTREAM PARTNERS LP	EURO-ASIA AGRICULTURAL HLDGS
ENGRO FOODS LTD	EQUIFAX INC	EURO-BOBL FUTURE (EUX)
ENI EUR	EQUINIX INC	EURO-BUND FUTURE (EUX)
ENI EUR1	EQUITY BANK NPV	EUROCASH SA PLN1
ENI SPA	EQUITY LIFESTYLE PPTYS INC	EUROCHEM MINERAL & CHEMIC 144A
ENI SPA CFD	EQUITY LIFESTYLE PROPERTIES IN	EUROCOMMERCIAL
ENISH INC	EQUITY ONE INC	EUROFINS SCIENTIFIC EURO.10
ENKA INSAAT TRY1	EQUITY RESIDENTIAL	EUROFINS SCIENTIFIC EURO.10CFD
ENN ENERGY HOLDINGS LTD	ERAJAYA SWASEMBADA TBK PT	EURONET WORLDWIDE INC
ENOGEX LLC 144A	EREGLI DEMIR CELIK TRY1	EUROPEAN AERONAUTIC DEFENCE
ENPLAS CORP Y50	ERG SPA EURO.10	EUROPEAN BANK FOR RECONSTRUCTI
ENQUEST PLC	ERICKSON AIR-CRANE INC 144A	EUROPEAN INVESTMENT BANK
ENSCO PLC	ERICSSON (L.M.)	EUROPEAN INVESTMENT BANK 144A
ENSHU LTD JPY50 CFD	ERIE INDEMNITY CO	EUTELSAT COMMUNICATIONS
ENSIGN ENERGY SERVICES INC	ERIE INDEMNITY CO CL A	EUTELSAT COMMUNICATIONS CFD
ENSTAR GROUP LIMITED SHS	ERP OPERATING LP	EV ENERGY PARTNER LP
ENTEL TELECOMUNICATION	ERSTE ABWICKLUNGSANSTALT	EVA AIRWAYS TWD10
ENTERCOM COMMUNICATIONS CORP	ERSTE GROUP BANK AG	EVEN CONSTRUTORA E
ENTERCOM RADIO LLC	ESAL GMBH 144A	EVERBANK FINANCIAL CORP
ENTERGY ARKANSAS INC	ESCRIT INC CFD	EVERCORE PARTNERS INC
ENTERGY CORP	ESCROW ADELPHIA COMM CORP	EVEREST RE GROUP INC COM
ENTERGY LOUISIANA LLC	ESCROW CB ADELPHIA COM	EVEREST TEXTILE TWD10
ENTERGY TEXAS RESTORATION A A1	ESCROW CB CENTURY COMM	EVERGRANDE REAL ESTATE GROUP L
ENTERPRISE FLEET FIN 2 A2 144A	ESCROW CENTURY COMMUNI	EVERGREEN FIBREBOARD BERHAD
ENTERPRISE PRODUCTS OPERATING	ESCROW GCB CENTURY COM	EVERGREEN MARINE CORP
ENTERPRISE PRODUCTS PARTNERS L	ESCROW GENERAL MOTORS CORP	EVERGREEN PACIFIC PARTNERS II
ENTERTAINMENT ONE LTD	ESH MEZZANINE B LLC PROMISSORY	EVERGREEN PACIFIC PARTNERS LP
ENTIE COMMERCIAL TWD10	ESPRINET SPA	EVERGREEN TANK 9/12 TL
ENTRAVISION COMMUNICATIONS COR	ESPRIT HLDGS ORD HKD0.10	EVERYWARE GLOBAL INC
ENTROPIC COMMUNICATIONS INC	ESSA BANCORP INC	EVOGENE LTD
ENTRUST CAPITAL DIVERSIFIED	ESSENTIAL ENERGY SERVICES LTD	EVS BROADCAST EQUIPMENT COM
ENTRUST KEYSTONE FUND	ESSENTIA PLC GBP0.25	EXACT SCIENCES CORP
ENVIRONMENTAL TECTONICS CORP	ESSEX PROPERTY TRUST INC	EXACTTARGET INC
ENVISION HEALTHCARE CORP	ESSILOR INTERNATIONAL EURO.18	EXAMWORKS GROUP INC
EOG RESOURCES INC	ESSILOR INTL ORD CFD	EXAR CORP
EP ENERGY 10/12 INCREMENTAL	ESTEE LAUDER COS INC/THE	EXCEL CO LTD JPY50
EP ENERGY 5/13 TLB3	ESTERLINE TECHNOLOGIES CORP	EXCEL CO LTD JPY50 CFD
EP ENERGY LLC / EP ENERGY FINA	ESUN HOLDINGS LTD HKD0.50	EXCEL TRUST INC
EP ENERGY LLC / EVEREST ACQUIS	EUCATEX SA IND & COM PREF SHS	EXCELSIOR CAPITAL ASIA PRTRNS
EPAM SYSTEMS INC	EULER HERMES SA	EXCO RESOURCES INC
EPICOR SOFTWARE CORP	EULER HERMES SA CFD	EXCO TECHNOLOGIES LTD
EPISTAR CORP TWD10	EUR INTEREST	EXEDY CORPORATION Y50

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EXELIS INC	FAIRVIEW CAPITAL II LP	FEDERAL NATL MTG ASSN DISC
EXELON CORP	FAIRVIEW CAPITAL L P	FEDERAL NATL MTG ASSN PFD
EXELON GENERATION CO LLC	FAIRWAY 2/13 TL	FEDERAL REALTY INVESTMENT TRUS
EXETER INDUSTRIAL VALUE FUND	FAIRWAY GROUP HOLDINGS CORP	FEDERAL RLTY INVNT TR SHS BEN
EXIDE TECHNOLOGIES	FAIRWOOD HOLDINGS HKD1.00	FEDERATED INVESTORS INC
EXLSERVICE HOLDINGS INC	FAITH INC JPY50000	FEDERATION CENTRES
EXOCELL INC CL B CONV PFD	FALCO SD HOLDING CO LTD JPY50	FEDEX CORP
EXOCELL INC CL C CONV PFD	FAMILY DOLLAR STORES INC	FELCOR LODGING LP
EXOCELL INC PFD	FAMILYMART CFD	FELDA GLOBAL VENTURES HOL
EXOCELL INC PFD CL C	FAMILYMART Y50	FEMALE HEALTH CO/THE
EXONE CO/THE	FAN MILK ORD NPV	FENG HSIN IRON & STL TWD10
EXOR SPA EUR1	FANUC CORP	FENG TAY ENTERPRISE TWD10
EXP PORT 2	FANUC LTD CFD	FERRELLGAS LP / FERRELLGAS FIN
EXPEDIA INC	FAR EAST DEPARTMENT TWD10	FERREXPO FINANCE PLC
EXPEDITORS INTERNATIONAL OF WA	FAR EAST HORIZON LTD	FERREXPO FINANCE PLC 144A
EXPERIAN PLC ORD USD0.10	FAR EASTERN NEW CENTURY CORP	FERREXPO PLC CFD
EXPERT GLOBAL (4/12) TLB	FAR EASTERN SHIPPING CO 144A	FERREXPO PLC ORD GBP0
EXPORT-IMPORT BANK OF KOREA	FAR EASTONE TELECOM TWD10	FERRO CORP
EXPRESS INC	FARGLORY LAND DEVELOPMENT CO.	FERROTEC CORP JPY50
EXPRESS LLC / EXPRESS FINANCE	FARMER MAC GUARANTEED NOTES TR	FERROVIAL SA EURO.2
EXPRESS SCRIPTS HOLDING CO	FARO TECHNOLOGIES INC	FERTILIZANTES HERINGER SA COM
EXPRO FINANCE LUXEMBOURG 144A	FAST RETAILING CO LTD CFD	FFCA SECURED FRANCHI 2 B1 144A
EXTENDED STAY A ESFL A1FL 144A	FAST RETAILING CO LTD Y50	FGI OPERATING CO LLC / FG 144A
EXTENDED STAY AM ESH7 A27 144A	FASTENAL CO	FHLMC POOL #17-0190
EXTENDED STAY AMER ESHM M 144A	FAURECIA EUR7 CFD	FHLMC POOL #17-0198
EXTERRAN HOLDINGS INC	FBR SECURITIZATION TRUST 2 M10	FHLMC POOL #17-0207
EXTERRAN PARTNERS LP	FCC FINANCING SUBSI 1A B1 144A	FHLMC POOL #1B-3003
EXTRA SPACE STORAGE INC	FCOJ - A FUTURE (NYB)	FHLMC POOL #1B-3148
EXXARO RES LTD ZAR0.01	FDIC 2011-R1 TRUST R1 A 144A	FHLMC POOL #1G-1616
EXXON MOBIL CORP	FEDERAL AGRIC MTG CORP NT	FHLMC POOL #1J-0008
EZCORP INC	FEDERAL FARM CR BK CONS BD	FHLMC POOL #1K-0057
F.C.C. CO LTD CFD	FEDERAL GRID CO UNIFIED ENER	FHLMC POOL #1K-1220
F5 NETWORKS INC	FEDERAL GYDROGENERATING CO	FHLMC POOL #29-2724
FABER GROUP BHD	FEDERAL HOME LN BK CONS BD	FHLMC POOL #36-0101
FACEBOOK INC	FEDERAL HOME LN BK CONS DISC	FHLMC POOL #36-0117
FACTSET RESEARCH SYSTEMS INC	FEDERAL HOME LN MTG CORP	FHLMC POOL #53-1021
FAIR ISAAC CORP	FEDERAL HOME LN MTG CORP DEB	FHLMC POOL #54-1726
FAIRCHILD SEMICONDUCTOR INTERN	FEDERAL HOME LN MTG CORP DISC	FHLMC POOL #55-5203
FAIRFAX CNTY VA	FEDERAL HOME LN MTG DEBS	FHLMC POOL #78-1285
FAIRFAX CNTY VA WTR AUTH WTR R	FEDERAL HOME LOAN MORTGAGE COR	FHLMC POOL #78-3036
FAIRFAX FINANCIAL HOLDING 144A	FEDERAL HOME LOAN MTG DISC NT	FHLMC POOL #84-7295
FAIRFAX FINANCIAL HOLDINGS LTD	FEDERAL MOGUL CORP TERM LOAN B	FHLMC POOL #84-8727
FAIRFAX MEDIA LTD NPV	FEDERAL MOGUL CORP TERM LOAN C	FHLMC POOL #A1-0444
FAIRFIELD STR SOLAR 04 1 144A	FEDERAL NATIONAL MORTGAGE ASSO	FHLMC POOL #A1-1745
FAIRFIELD STREET SO 1A A1 144A	FEDERAL NATL MTG ASSN	FHLMC POOL #A1-3466
FAIRPOINT COMMUNICATIONS 2/13	FEDERAL NATL MTG ASSN DEBS	FHLMC POOL #A1-4315

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FHLMC POOL #A1-4481	FHLMC POOL #A5-9969	FHLMC POOL #B1-7614
FHLMC POOL #A1-7171	FHLMC POOL #A6-0146	FHLMC POOL #B1-9426
FHLMC POOL #A1-8359	FHLMC POOL #A6-0151	FHLMC POOL #B1-9744
FHLMC POOL #A1-9399	FHLMC POOL #A6-3078	FHLMC POOL #C0-0042
FHLMC POOL #A1-9457	FHLMC POOL #A6-3982	FHLMC POOL #C0-0092
FHLMC POOL #A2-0913	FHLMC POOL #A7-7265	FHLMC POOL #C0-0096
FHLMC POOL #A2-1459	FHLMC POOL #A7-8374	FHLMC POOL #C0-0180
FHLMC POOL #A2-3559	FHLMC POOL #A7-9806	FHLMC POOL #C0-0785
FHLMC POOL #A2-3630	FHLMC POOL #A8-0139	FHLMC POOL #C0-1025
FHLMC POOL #A2-4430	FHLMC POOL #A8-1112	FHLMC POOL #C0-1183
FHLMC POOL #A2-6073	FHLMC POOL #A8-1219	FHLMC POOL #C0-1443
FHLMC POOL #A2-6271	FHLMC POOL #A8-8295	FHLMC POOL #C0-1598
FHLMC POOL #A3-0207	FHLMC POOL #A8-8994	FHLMC POOL #C0-1622
FHLMC POOL #A3-2368	FHLMC POOL #A8-9324	FHLMC POOL #C0-1648
FHLMC POOL #A3-2383	FHLMC POOL #A8-9507	FHLMC POOL #C0-1649
FHLMC POOL #A3-3037	FHLMC POOL #A9-0650	FHLMC POOL #C0-1676
FHLMC POOL #A3-3358	FHLMC POOL #A9-0760	FHLMC POOL #C0-1754
FHLMC POOL #A3-3885	FHLMC POOL #A9-0769	FHLMC POOL #C0-3424
FHLMC POOL #A3-7175	FHLMC POOL #A9-1161	FHLMC POOL #C0-3478
FHLMC POOL #A3-7327	FHLMC POOL #A9-1787	FHLMC POOL #C0-3486
FHLMC POOL #A3-8024	FHLMC POOL #A9-2141	FHLMC POOL #C0-3489
FHLMC POOL #A3-8239	FHLMC POOL #A9-2909	FHLMC POOL #C0-3920
FHLMC POOL #A3-9300	FHLMC POOL #A9-3582	FHLMC POOL #C0-4446
FHLMC POOL #A3-9304	FHLMC POOL #A9-4605	FHLMC POOL #C0-9006
FHLMC POOL #A4-1017	FHLMC POOL #A9-4710	FHLMC POOL #C0-9015
FHLMC POOL #A4-1965	FHLMC POOL #A9-5018	FHLMC POOL #C0-9022
FHLMC POOL #A4-3373	FHLMC POOL #A9-5085	FHLMC POOL #C5-8962
FHLMC POOL #A4-7036	FHLMC POOL #A9-5554	FHLMC POOL #C6-0282
FHLMC POOL #A4-7039	FHLMC POOL #A9-5825	FHLMC POOL #C6-3904
FHLMC POOL #A4-7345	FHLMC POOL #A9-6312	FHLMC POOL #C7-4246
FHLMC POOL #A4-7368	FHLMC POOL #A9-6413	FHLMC POOL #C7-7280
FHLMC POOL #A4-8600	FHLMC POOL #A9-7040	FHLMC POOL #C7-8238
FHLMC POOL #A4-9344	FHLMC POOL #A9-7259	FHLMC POOL #C7-8493
FHLMC POOL #A5-0131	FHLMC POOL #A9-7294	FHLMC POOL #C7-9885
FHLMC POOL #A5-0310	FHLMC POOL #A9-7474	FHLMC POOL #C8-0344
FHLMC POOL #A5-0618	FHLMC POOL #A9-7644	FHLMC POOL #C9-0580
FHLMC POOL #A5-0785	FHLMC POOL #B1-0535	FHLMC POOL #C9-0654
FHLMC POOL #A5-2052	FHLMC POOL #B1-0742	FHLMC POOL #C9-0675
FHLMC POOL #A5-2299	FHLMC POOL #B1-1800	FHLMC POOL #C9-0766
FHLMC POOL #A5-4040	FHLMC POOL #B1-4158	FHLMC POOL #C9-0778
FHLMC POOL #A5-5786	FHLMC POOL #B1-4858	FHLMC POOL #C9-0853
FHLMC POOL #A5-6350	FHLMC POOL #B1-4981	FHLMC POOL #C9-0859
FHLMC POOL #A5-6530	FHLMC POOL #B1-5090	FHLMC POOL #C9-0966
FHLMC POOL #A5-6824	FHLMC POOL #B1-5146	FHLMC POOL #C9-1026
FHLMC POOL #A5-7844	FHLMC POOL #B1-5313	FHLMC POOL #C9-1403
FHLMC POOL #A5-8812	FHLMC POOL #B1-6943	FHLMC POOL #C9-1437

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FHLMC POOL #C9-1557	FHLMC POOL #G0-6066	FHLMC POOL #G1-3379
FHLMC POOL #C9-1709	FHLMC POOL #G0-6072	FHLMC POOL #G1-3885
FHLMC POOL #D9-6209	FHLMC POOL #G0-6087	FHLMC POOL #G1-4047
FHLMC POOL #E0-0617	FHLMC POOL #G0-6172	FHLMC POOL #G1-4492
FHLMC POOL #E0-1377	FHLMC POOL #G0-6231	FHLMC POOL #G1-4614
FHLMC POOL #E0-1418	FHLMC POOL #G0-6669	FHLMC POOL #G1-8009
FHLMC POOL #E0-1424	FHLMC POOL #G0-6858	FHLMC POOL #G1-8059
FHLMC POOL #E0-1425	FHLMC POOL #G0-7053	FHLMC POOL #G1-8100
FHLMC POOL #E0-1481	FHLMC POOL #G0-7335	FHLMC POOL #G1-8118
FHLMC POOL #E0-1641	FHLMC POOL #G0-8004	FHLMC POOL #G1-8156
FHLMC POOL #E0-1653	FHLMC POOL #G0-8005	FHLMC POOL #G1-8214
FHLMC POOL #E0-1654	FHLMC POOL #G0-8020	FHLMC POOL #G1-8303
FHLMC POOL #E0-2696	FHLMC POOL #G0-8036	FHLMC POOL #G1-8306
FHLMC POOL #E0-2710	FHLMC POOL #G0-8058	FHLMC POOL #G1-8351
FHLMC POOL #E0-4124	FHLMC POOL #G0-8062	FHLMC POOL #G1-8378
FHLMC POOL #E8-3637	FHLMC POOL #G0-8068	FHLMC POOL #G1-8398
FHLMC POOL #E8-5417	FHLMC POOL #G0-8072	FHLMC POOL #G1-8459
FHLMC POOL #E8-8978	FHLMC POOL #G0-8080	FHLMC POOL #G3-0558
FHLMC POOL #E9-3346	FHLMC POOL #G0-8081	FHLMC POOL #G3-0615
FHLMC POOL #E9-3956	FHLMC POOL #G0-8099	FHLMC POOL #G9-0033
FHLMC POOL #E9-5470	FHLMC POOL #G0-8100	FHLMC POOL #J0-0645
FHLMC POOL #E9-5694	FHLMC POOL #G0-8105	FHLMC POOL #J0-2543
FHLMC POOL #E9-5780	FHLMC POOL #G0-8106	FHLMC POOL #J0-3519
FHLMC POOL #E9-7298	FHLMC POOL #G0-8116	FHLMC POOL #J0-3908
FHLMC POOL #E9-8683	FHLMC POOL #G0-8117	FHLMC POOL #J0-4292
FHLMC POOL #E9-9917	FHLMC POOL #G0-8129	FHLMC POOL #J0-4324
FHLMC POOL #G0-0044	FHLMC POOL #G0-8157	FHLMC POOL #J0-5227
FHLMC POOL #G0-1244	FHLMC POOL #G0-8193	FHLMC POOL #J0-6405
FHLMC POOL #G0-1443	FHLMC POOL #G0-8232	FHLMC POOL #J0-6644
FHLMC POOL #G0-1563	FHLMC POOL #G0-8238	FHLMC POOL #J0-7003
FHLMC POOL #G0-1564	FHLMC POOL #G0-8331	FHLMC POOL #J0-8449
FHLMC POOL #G0-1737	FHLMC POOL #G0-8344	FHLMC POOL #J0-9534
FHLMC POOL #G0-1963	FHLMC POOL #G0-8422	FHLMC POOL #J0-9954
FHLMC POOL #G0-2109	FHLMC POOL #G0-8451	FHLMC POOL #J1-0573
FHLMC POOL #G0-2163	FHLMC POOL #G0-8454	FHLMC POOL #J1-0632
FHLMC POOL #G0-2386	FHLMC POOL #G0-8469	FHLMC POOL #J1-1210
FHLMC POOL #G0-2387	FHLMC POOL #G0-8488	FHLMC POOL #J1-1370
FHLMC POOL #G0-2427	FHLMC POOL #G0-8515	FHLMC POOL #J1-1719
FHLMC POOL #G0-2744	FHLMC POOL #G0-8525	FHLMC POOL #J1-2439
FHLMC POOL #G0-4287	FHLMC POOL #G1-1981	FHLMC POOL #J1-3843
FHLMC POOL #G0-4691	FHLMC POOL #G1-2255	FHLMC POOL #J1-3914
FHLMC POOL #G0-4698	FHLMC POOL #G1-2514	FHLMC POOL #J1-4885
FHLMC POOL #G0-4729	FHLMC POOL #G1-2723	FHLMC POOL #J1-5723
FHLMC POOL #G0-5342	FHLMC POOL #G1-2819	FHLMC POOL #J1-6710
FHLMC POOL #G0-5397	FHLMC POOL #G1-3121	FHLMC POOL #J1-7343
FHLMC POOL #G0-5527	FHLMC POOL #G1-3137	FHLMC POOL #J1-7449

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FHLMC POOL #J1-7853	FHLMC GROUP #C0-0509	FHLMC MULTICLASS MTG 2632 AB
FHLMC POOL #J2-1454	FHLMC GROUP #C0-0553	FHLMC MULTICLASS MTG 2645 DA
FHLMC POOL #J2-4026	FHLMC GROUP #C0-0778	FHLMC MULTICLASS MTG 2649 VJ
FHLMC POOL #K9-0311	FHLMC GROUP #C0-0860	FHLMC MULTICLASS MTG 2656 BG
FHLMC POOL #M3-0294	FHLMC GROUP #C0-0896	FHLMC MULTICLASS MTG 2663 VQ
FHLMC POOL #M3-0295	FHLMC GROUP #C1-0246	FHLMC MULTICLASS MTG 2676 PH
FHLMC POOL #Q0-0080	FHLMC GROUP #C2-0618	FHLMC MULTICLASS MTG 2693 QG
FHLMC POOL #Q0-1485	FHLMC GROUP #C2-1729	FHLMC MULTICLASS MTG 2695 BG
FHLMC POOL #Q0-1755	FHLMC GROUP #C2-3082	FHLMC MULTICLASS MTG 2697 LG
FHLMC POOL #Q0-1798	FHLMC GROUP #C2-6472	FHLMC MULTICLASS MTG 2707 VD
FHLMC POOL #Q0-2600	FHLMC GROUP #C2-7495	FHLMC MULTICLASS MTG 2736 MC
FHLMC POOL #Q0-3134	FHLMC GROUP #C8-0010	FHLMC MULTICLASS MTG 2739 PE
FHLMC POOL #Q0-3310	FHLMC GROUP #C8-0298	FHLMC MULTICLASS MTG 2745 AF
FHLMC POOL #Q0-3514	FHLMC GROUP #C8-0314	FHLMC MULTICLASS MTG 2759 GD
FHLMC POOL #Q0-4032	FHLMC GROUP #C8-0322	FHLMC MULTICLASS MTG 2770 EA
FHLMC POOL #Q0-4057	FHLMC GROUP #C8-0334	FHLMC MULTICLASS MTG 2770 LA
FHLMC POOL #Q0-4088	FHLMC GROUP #C8-0349	FHLMC MULTICLASS MTG 2773 EG
FHLMC POOL #Q0-6749	FHLMC GROUP #C8-0380	FHLMC MULTICLASS MTG 2780 LE
FHLMC POOL #Q0-7465	FHLMC GROUP #D0-8897	FHLMC MULTICLASS MTG 2802 NE
FHLMC POOL #Q0-7488	FHLMC GROUP #D1-4605	FHLMC MULTICLASS MTG 2812 DF
FHLMC POOL #Q0-8646	FHLMC GROUP #D3-0395	FHLMC MULTICLASS MTG 2825 QN
FHLMC POOL #Q0-8760	FHLMC GROUP #D5-6359	FHLMC MULTICLASS MTG 2836 NX
FHLMC POOL #Q0-8903	FHLMC GROUP #D6-0034	FHLMC MULTICLASS MTG 2861 QE
FHLMC POOL #Q1-1220	FHLMC GROUP #D6-4923	FHLMC MULTICLASS MTG 2864 LE
FHLMC POOL #Q1-7792	FHLMC GROUP #D6-5085	FHLMC MULTICLASS MTG 2864 PE
FHLMC POOL #Q1-9611	FHLMC GROUP #D6-5700	FHLMC MULTICLASS MTG 2866 HL
FHLMC POOL #Q1-9615	FHLMC GROUP #D6-5734	FHLMC MULTICLASS MTG 2869 LC
FHLMC POOL #U6-2476	FHLMC GROUP #D6-9416	FHLMC MULTICLASS MTG 2877 NA
FHLMC POOL #U9-0316	FHLMC GROUP #D6-9794	FHLMC MULTICLASS MTG 2881 TE
FHLMC POOL #U9-0503	FHLMC GROUP #D7-0604	FHLMC MULTICLASS MTG 2883 CY
FHLMC POOL #U9-0598	FHLMC GROUP #D7-2992	FHLMC MULTICLASS MTG 2907 DY
FHLMC POOL #U9-0720	FHLMC GROUP #D8-2248	FHLMC MULTICLASS MTG 2911 UE
FHLMC POOL #U9-0772	FHLMC GROUP #E0-0560	FHLMC MULTICLASS MTG 2948 QG
FHLMC POOL #U9-0778	FHLMC GROUP #E0-0666	FHLMC MULTICLASS MTG 2958 QJ
FHLMC POOL #U9-0841	FHLMC GROUP #E7-2833	FHLMC MULTICLASS MTG 2989 VZ
FHLMC POOL #U9-0903	FHLMC GROUP #E7-8558	FHLMC MULTICLASS MTG 3035 DP
FHLMC POOL #U9-0940	FHLMC GROUP #G0-0059	FHLMC MULTICLASS MTG 3036 ND
FHLMC POOL #U9-1027	FHLMC MULTICLASS MTG	FHLMC MULTICLASS MTG 3046 CD
FHLMC POOL #Z4-0045	FHLMC MULTICLASS MTG 2090 PK	FHLMC MULTICLASS MTG 3080 VB
FHLMC GROUP #29-4486	FHLMC MULTICLASS MTG 2421 Z	FHLMC MULTICLASS MTG 3086 PC
FHLMC GROUP #C0-0284	FHLMC MULTICLASS MTG 2512 PG	FHLMC MULTICLASS MTG 3114 KZ
FHLMC GROUP #C0-0289	FHLMC MULTICLASS MTG 2534 PH	FHLMC MULTICLASS MTG 3135 JC
FHLMC GROUP #C0-0354	FHLMC MULTICLASS MTG 2558 JR	FHLMC MULTICLASS MTG 3145 KD
FHLMC GROUP #C0-0420	FHLMC MULTICLASS MTG 2590 TY	FHLMC MULTICLASS MTG 3187 JZ
FHLMC GROUP #C0-0421	FHLMC MULTICLASS MTG 2610 DG	FHLMC MULTICLASS MTG 3296 NA
FHLMC GROUP #C0-0504	FHLMC MULTICLASS MTG 2624 QH	FHLMC MULTICLASS MTG 3303 PC

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FHLMC MULTICLASS MTG 3327 LD	FHLMC MULTICLASS MTG K013 X3	FIRST ADVANTAGE 2/13 TLB
FHLMC MULTICLASS MTG 3351 VB	FHLMC MULTICLASS MTG K025 A1	FIRST AMERICAN FINANCIAL CORP
FHLMC MULTICLASS MTG 3379 JZ	FHLMC MULTICLASS MTG K703 A1	FIRST BUSINESS FINANCIAL SERVI
FHLMC MULTICLASS MTG 3414 A	FHLMC MULTICLASS MTG K712 A2	FIRST CAPITAL REALTY INC
FHLMC MULTICLASS MTG 3414 JB	FHLMC MULTICLASS MTG KAIV X2	FIRST CITIZENS BANCSHARES INC/
FHLMC MULTICLASS MTG 3451 VB	FHLMC MULTICLASS MTG R007 ZA	FIRST COMMONWEALTH FINANCIAL C
FHLMC MULTICLASS MTG 3530 KA	FHLMC MULTICLASS STRIP 19 F	FIRST CONNECTICUT BANCORP INC/
FHLMC MULTICLASS MTG 3535 CA	FIAT INDUSTRIAL EUR1.57	FIRST DATA 3/11 EXTENDED TL
FHLMC MULTICLASS MTG 3558 G	FIAT INDUSTRIAL EUR1.57 CFD	FIRST DATA 4/13 (USD) TL
FHLMC MULTICLASS MTG 3571 MY	FIAT SPA EUR3.58	FIRST DATA 4/13 TL
FHLMC MULTICLASS MTG 3573 KA	FIBERTECH NETWORKS (11/10) TLB	FIRST DATA CORP
FHLMC MULTICLASS MTG 3573 MC	FIBERWEB ORD GBP0.05	FIRST DATA CORP 144A
FHLMC MULTICLASS MTG 3574 MA	FIBRA UNO ADMINISTRACION SA DE	FIRST FINANCIAL BANCORP
FHLMC MULTICLASS MTG 3581 D	FIBRIA CELULOSE SA	FIRST HOLDING CO TWD10
FHLMC MULTICLASS MTG 3584 AB	FIDEA HOLDINGS CO LTD CFD	FIRST HORIZON ALTERNAT FA4 1A1
FHLMC MULTICLASS MTG 3586 GA	FIDELITY & GUARANTY LIFE 144A	FIRST HORIZON NATIONAL CORP
FHLMC MULTICLASS MTG 3632 BH	FIDELITY BANK PLC	FIRST INDUSTRIAL REALTY TRUST
FHLMC MULTICLASS MTG 3640 JA	FIDELITY NATIONAL FINANCIAL IN	FIRST MAJESTIC SILVER CORP
FHLMC MULTICLASS MTG 3659 AM	FIDELITY NATIONAL INFORMATION	FIRST NIAGARA FINANCIAL GROUP
FHLMC MULTICLASS MTG 3704 DC	FIDELITY REAL ESTATE	FIRST PACIFIC CO LTD/HONG KONG
FHLMC MULTICLASS MTG 3722 CA	FIDESSA GROUP ORD 10P	FIRST PACIFIC CO US\$0.01
FHLMC MULTICLASS MTG 3735 AL	FIELDS CORP NPV	FIRST POTOMAC REALTY TRU
FHLMC MULTICLASS MTG 3778 L	FIELDS CORP NPV CFD	FIRST QUALITY FINANCE CO 144A
FHLMC MULTICLASS MTG 3780 LT	FIELMANN AG	FIRST QUANTUM MINERALS LTD
FHLMC MULTICLASS MTG 3784 JU	FIESTA RESTAURANT GROUP INC	FIRST REPUBLIC BANK/CA
FHLMC MULTICLASS MTG 3795 KA	FIFTH & PACIFIC COS INC	FIRST RESERVE FD XII LP
FHLMC MULTICLASS MTG 3807 DB	FIFTH STREET FINANCE CORP	FIRST RESERVE FUND X LP
FHLMC MULTICLASS MTG 3808 VP	FIFTH THIRD BANCORP	FIRST RESERVE FUND XI
FHLMC MULTICLASS MTG 3814 B	FIFTH THIRD CAPITAL TRUST IV	FIRST RESOURCES LTD SGD1
FHLMC MULTICLASS MTG 3815 BD	FILLMORE EAST FUND LP	FIRST SOLAR INC
FHLMC MULTICLASS MTG 3845 JP	FILLMORE WEST FUND LP	FIRST TRACTOR CO 'H' CNY1
FHLMC MULTICLASS MTG 3845 QY	FINANCIAL ENGINES INC	FIRST UN CORP SUB NTS
FHLMC MULTICLASS MTG 3857 EC	FINANCIAL SELECT SECTOR SPDR F	FIRSTENERGY CORP
FHLMC MULTICLASS MTG 3884 BV	FINANCING CORP	FIRSTENERGY SOLUTIONS CORP
FHLMC MULTICLASS MTG 3961 PD	FINANCING CORP STRIP PO	FIRSTGROUP ORD5P
FHLMC MULTICLASS MTG 41 3A	FINANCING OF INFRASTRUCURAL PR	FIRSTGROUP PLC CFD
FHLMC MULTICLASS MTG 4146 DB	FINANTA	FIRSTMERIT CORP
FHLMC MULTICLASS MTG 42 A5	FINANTA II	FIRSTRAND ZAR0.01
FHLMC MULTICLASS MTG 54 2A	FINANTA III	FIRSTSERVICE CORP/CANADA
FHLMC MULTICLASS MTG 56 A5	FINANTA IV	FISCHER(GEORG) AG CHF10(REGD)
FHLMC MULTICLASS MTG 58 2A	FINISAR CORP	FISCO LTD
FHLMC MULTICLASS MTG 60 1A4C	FINISH LINE INC/THE	FISERV INC
FHLMC MULTICLASS MTG 75 A1	FINLAND GOVERNMENT BOND	FISHER COMMUNICATIONS INC
FHLMC MULTICLASS MTG K003 A3	FINMECCICA SPA EUR 4.40	FIVE BELOW INC
FHLMC MULTICLASS MTG K009 A2	FINNAIR	FJ NEXT CO LTD NPV
FHLMC MULTICLASS MTG K011 X3	FINNING INTERNATIONAL INC	FLEETCOR TECHNOLOGIES INC

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FLEETMATICS GROUP LTD	FNMA	POOL #0124790	FNMA	POOL #0254982
FLETCHER BUILDING NPV	FNMA	POOL #0137768	FNMA	POOL #0255230
FLIGHT CENTRE LTD	FNMA	POOL #0155011	FNMA	POOL #0255270
FLIR SYSTEMS INC	FNMA	POOL #0156831	FNMA	POOL #0255436
FLORIDA EAST COAST HOLDINGS CO	FNMA	POOL #0159613	FNMA	POOL #0255666
FLORIDA EAST COAST RAILWAY COR	FNMA	POOL #0171930	FNMA	POOL #0255706
FLORIDA GAS TRANSMISSION 144A	FNMA	POOL #0190027	FNMA	POOL #0255765
FLORIDA POWER & LIGHT CO	FNMA	POOL #0190257	FNMA	POOL #0255898
FLOWERS FOODS INC	FNMA	POOL #0190360	FNMA	POOL #0255932
FLOWSERVE CORP	FNMA	POOL #0190377	FNMA	POOL #0255935
FLSMIDTH & CO A/S COM SHS	FNMA	POOL #0190379	FNMA	POOL #0256022
FLUGHAFEN ZURICH AG CHF50	FNMA	POOL #0190544	FNMA	POOL #0256196
FLUOR CORP	FNMA	POOL #0224747	FNMA	POOL #0256269
FLY LEASING LTD	FNMA	POOL #0235038	FNMA	POOL #0256339
FMC CORP	FNMA	POOL #0236087	FNMA	POOL #0256517
FMC TECHNOLOGIES INC	FNMA	POOL #0250059	FNMA	POOL #0256808
FMG RESOURCES AUGUST 2006 144A	FNMA	POOL #0250102	FNMA	POOL #0256822
FMS WERTMANAGEMENT AOER	FNMA	POOL #0250103	FNMA	POOL #0256896
FNB CORP/PA	FNMA	POOL #0250329	FNMA	POOL #0256900
FNMA POOL #0026477	FNMA	POOL #0250330	FNMA	POOL #0256959
FNMA POOL #0044003	FNMA	POOL #0250433	FNMA	POOL #0257016
FNMA POOL #0044088	FNMA	POOL #0250440	FNMA	POOL #0257057
FNMA POOL #0044158	FNMA	POOL #0250576	FNMA	POOL #0257101
FNMA POOL #0050005	FNMA	POOL #0250673	FNMA	POOL #0257132
FNMA POOL #0050038	FNMA	POOL #0250799	FNMA	POOL #0257163
FNMA POOL #0050150	FNMA	POOL #0251498	FNMA	POOL #0257490
FNMA POOL #0050226	FNMA	POOL #0252023	FNMA	POOL #0257536
FNMA POOL #0050259	FNMA	POOL #0252093	FNMA	POOL #0268894
FNMA POOL #0050260	FNMA	POOL #0252162	FNMA	POOL #0281067
FNMA POOL #0050285	FNMA	POOL #0252211	FNMA	POOL #0300064
FNMA POOL #0050291	FNMA	POOL #0252724	FNMA	POOL #0303700
FNMA POOL #0050292	FNMA	POOL #0253112	FNMA	POOL #0303948
FNMA POOL #0050353	FNMA	POOL #0254008	FNMA	POOL #0304213
FNMA POOL #0050393	FNMA	POOL #0254440	FNMA	POOL #0318557
FNMA POOL #0050403	FNMA	POOL #0254511	FNMA	POOL #0319003
FNMA POOL #0050432	FNMA	POOL #0254522	FNMA	POOL #0323447
FNMA POOL #0050492	FNMA	POOL #0254693	FNMA	POOL #0333670
FNMA POOL #0050525	FNMA	POOL #0254719	FNMA	POOL #0333862
FNMA POOL #0050715	FNMA	POOL #0254766	FNMA	POOL #0340836
FNMA POOL #0050966	FNMA	POOL #0254767	FNMA	POOL #0344042
FNMA POOL #0070253	FNMA	POOL #0254793	FNMA	POOL #0344742
FNMA POOL #0070692	FNMA	POOL #0254799	FNMA	POOL #0357797
FNMA POOL #0073716	FNMA	POOL #0254803	FNMA	POOL #0357811
FNMA POOL #0120271	FNMA	POOL #0254868	FNMA	POOL #0357883
FNMA POOL #0124087	FNMA	POOL #0254903	FNMA	POOL #0363567
FNMA POOL #0124173	FNMA	POOL #0254907	FNMA	POOL #0364470

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FNMA POOL #0386664	FNMA POOL #0687243	FNMA POOL #0738387
FNMA POOL #0405212	FNMA POOL #0687853	FNMA POOL #0738611
FNMA POOL #0451118	FNMA POOL #0688598	FNMA POOL #0740916
FNMA POOL #0452372	FNMA POOL #0689070	FNMA POOL #0741907
FNMA POOL #0459280	FNMA POOL #0689741	FNMA POOL #0743867
FNMA POOL #0463535	FNMA POOL #0694982	FNMA POOL #0745000
FNMA POOL #0463777	FNMA POOL #0695893	FNMA POOL #0745093
FNMA POOL #0466866	FNMA POOL #0696188	FNMA POOL #0745140
FNMA POOL #0469670	FNMA POOL #0697253	FNMA POOL #0745275
FNMA POOL #0470631	FNMA POOL #0699825	FNMA POOL #0745336
FNMA POOL #0470989	FNMA POOL #0703328	FNMA POOL #0745355
FNMA POOL #0471574	FNMA POOL #0704756	FNMA POOL #0745412
FNMA POOL #0485638	FNMA POOL #0705537	FNMA POOL #0745511
FNMA POOL #0488806	FNMA POOL #0708507	FNMA POOL #0745515
FNMA POOL #0500565	FNMA POOL #0709307	FNMA POOL #0745573
FNMA POOL #0504732	FNMA POOL #0710619	FNMA POOL #0745948
FNMA POOL #0520577	FNMA POOL #0723406	FNMA POOL #0746555
FNMA POOL #0535249	FNMA POOL #0725205	FNMA POOL #0747815
FNMA POOL #0535332	FNMA POOL #0725231	FNMA POOL #0752463
FNMA POOL #0545120	FNMA POOL #0725232	FNMA POOL #0752908
FNMA POOL #0545288	FNMA POOL #0725401	FNMA POOL #0754052
FNMA POOL #0545605	FNMA POOL #0725463	FNMA POOL #0754208
FNMA POOL #0545759	FNMA POOL #0725704	FNMA POOL #0755598
FNMA POOL #0545819	FNMA POOL #0725706	FNMA POOL #0755600
FNMA POOL #0545820	FNMA POOL #0725772	FNMA POOL #0756933
FNMA POOL #0545903	FNMA POOL #0725787	FNMA POOL #0759604
FNMA POOL #0545993	FNMA POOL #0725793	FNMA POOL #0761365
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FNMA POOL #0555743	FNMA POOL #0727370	FNMA POOL #0766415
FNMA POOL #0555956	FNMA POOL #0729373	FNMA POOL #0766806
FNMA POOL #0563138	FNMA POOL #0730576	FNMA POOL #0769790
FNMA POOL #0579829	FNMA POOL #0731421	FNMA POOL #0770078
FNMA POOL #0583904	FNMA POOL #0731773	FNMA POOL #0770295
FNMA POOL #0598943	FNMA POOL #0734310	FNMA POOL #0772617
FNMA POOL #0613159	FNMA POOL #0735016	FNMA POOL #0775364
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FNMA POOL #0633869	FNMA POOL #0735382	FNMA POOL #0777209
FNMA POOL #0634584	FNMA POOL #0735578	FNMA POOL #0777357
FNMA POOL #0661629	FNMA POOL #0735581	FNMA POOL #0778345
FNMA POOL #0665311	FNMA POOL #0735667	FNMA POOL #0779699
FNMA POOL #0665497	FNMA POOL #0735676	FNMA POOL #0780890
FNMA POOL #0672785	FNMA POOL #0735839	FNMA POOL #0781861
FNMA POOL #0676657	FNMA POOL #0735893	FNMA POOL #0782359
FNMA POOL #0676682	FNMA POOL #0735998	FNMA POOL #0782554

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FNMA POOL #0783579	FNMA POOL #0844148	FNMA POOL #0889697
FNMA POOL #0783813	FNMA POOL #0844237	FNMA POOL #0889762
FNMA POOL #0788519	FNMA POOL #0844789	FNMA POOL #0889769
FNMA POOL #0790791	FNMA POOL #0844809	FNMA POOL #0889834
FNMA POOL #0791726	FNMA POOL #0846573	FNMA POOL #0889974
FNMA POOL #0792082	FNMA POOL #0846586	FNMA POOL #0890226
FNMA POOL #0796295	FNMA POOL #0848324	FNMA POOL #0890230
FNMA POOL #0797663	FNMA POOL #0848640	FNMA POOL #0890246
FNMA POOL #0797711	FNMA POOL #0848981	FNMA POOL #0890247
FNMA POOL #0802619	FNMA POOL #0849183	FNMA POOL #0890297
FNMA POOL #0802815	FNMA POOL #0850743	FNMA POOL #0892566
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FNMA POOL #0807163	FNMA POOL #0852945	FNMA POOL #0894903
FNMA POOL #0807672	FNMA POOL #0864632	FNMA POOL #0896535
FNMA POOL #0807979	FNMA POOL #0865684	FNMA POOL #0897100
FNMA POOL #0810706	FNMA POOL #0867628	FNMA POOL #0897494
FNMA POOL #0810851	FNMA POOL #0868809	FNMA POOL #0898126
FNMA POOL #0814981	FNMA POOL #0870678	FNMA POOL #0899303
FNMA POOL #0817677	FNMA POOL #0870771	FNMA POOL #0899387
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FNMA POOL #0822083	FNMA POOL #0879008	FNMA POOL #0903510
FNMA POOL #0823677	FNMA POOL #0880170	FNMA POOL #0905637
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FNMA POOL #0836681	FNMA POOL #0888558	FNMA POOL #0923382
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FNMA POOL #0838792	FNMA POOL #0889040	FNMA POOL #0923812
FNMA POOL #0840574	FNMA POOL #0889106	FNMA POOL #0924874
FNMA POOL #0842249	FNMA POOL #0889117	FNMA POOL #0924952
FNMA POOL #0843483	FNMA POOL #0889189	FNMA POOL #0928000
FNMA POOL #0843997	FNMA POOL #0889506	FNMA POOL #0928938
FNMA POOL #0844052	FNMA POOL #0889525	FNMA POOL #0929054

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FNMA POOL #0929079	FNMA POOL #0968927	FNMA POOL #0AA7706
FNMA POOL #0929636	FNMA POOL #0968975	FNMA POOL #0AA7750
FNMA POOL #0929964	FNMA POOL #0969454	FNMA POOL #0AA9611
FNMA POOL #0930871	FNMA POOL #0973288	FNMA POOL #0AB1149
FNMA POOL #0930942	FNMA POOL #0973334	FNMA POOL #0AB1287
FNMA POOL #0931592	FNMA POOL #0973477	FNMA POOL #0AB1367
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FNMA POOL #0931983	FNMA POOL #0974676	FNMA POOL #0AB3787
FNMA POOL #0932282	FNMA POOL #0974746	FNMA POOL #0AB4728
FNMA POOL #0933385	FNMA POOL #0974965	FNMA POOL #0AB4807
FNMA POOL #0933547	FNMA POOL #0976883	FNMA POOL #0AB6201
FNMA POOL #0933736	FNMA POOL #0979505	FNMA POOL #0AB7130
FNMA POOL #0933998	FNMA POOL #0981723	FNMA POOL #0AB8146
FNMA POOL #0934647	FNMA POOL #0981802	FNMA POOL #0AB8147
FNMA POOL #0934648	FNMA POOL #0981861	FNMA POOL #0AB9383
FNMA POOL #0935487	FNMA POOL #0982014	FNMA POOL #0AB9557
FNMA POOL #0935921	FNMA POOL #0982834	FNMA POOL #0AB9683
FNMA POOL #0937346	FNMA POOL #0983077	FNMA POOL #0AC0039
FNMA POOL #0937608	FNMA POOL #0983227	FNMA POOL #0AC1524
FNMA POOL #0937647	FNMA POOL #0985559	FNMA POOL #0AC2796
FNMA POOL #0938298	FNMA POOL #0985867	FNMA POOL #0AC4427
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FNMA POOL #0941136	FNMA POOL #0990713	FNMA POOL #0AC5407
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FNMA POOL #0942470	FNMA POOL #0991904	FNMA POOL #0AC7542
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FNMA POOL #0943999	FNMA POOL #0995072	FNMA POOL #0AD0430
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FNMA POOL #0950994	FNMA POOL #0995373	FNMA POOL #0AD4101
FNMA POOL #0960445	FNMA POOL #0995752	FNMA POOL #0AD4168
FNMA POOL #0961907	FNMA POOL #0AA0317	FNMA POOL #0AD4184
FNMA POOL #0962036	FNMA POOL #0AA0779	FNMA POOL #0AD4927
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FNMA POOL #0963009	FNMA POOL #0AA1740	FNMA POOL #0AD5137
FNMA POOL #0963284	FNMA POOL #0AA2139	FNMA POOL #0AD6943
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FNMA POOL #0964071	FNMA POOL #0AA3049	FNMA POOL #0AD7698
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FNMA POOL #0965536	FNMA POOL #0AA3553	FNMA POOL #0AE0030
FNMA POOL #0966327	FNMA POOL #0AA4536	FNMA POOL #0AE0207
FNMA POOL #0966578	FNMA POOL #0AA6951	FNMA POOL #0AE0213
FNMA POOL #0968305	FNMA POOL #0AA7681	FNMA POOL #0AE0451

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FNMA POOL #0AE0484	FNMA POOL #0AK6724	FNMA POOL #0AP9862
FNMA POOL #0AE0758	FNMA POOL #0AK8441	FNMA POOL #0AQ0512
FNMA POOL #0AE0826	FNMA POOL #0AK9117	FNMA POOL #0AQ1641
FNMA POOL #0AE0828	FNMA POOL #0AL0071	FNMA POOL #0AQ1766
FNMA POOL #0AE0949	FNMA POOL #0AL0469	FNMA POOL #0AQ3437
FNMA POOL #0AE2088	FNMA POOL #0AL0484	FNMA POOL #0AQ3599
FNMA POOL #0AE3077	FNMA POOL #0AL0521	FNMA POOL #0AQ4078
FNMA POOL #0AE4030	FNMA POOL #0AL0552	FNMA POOL #0AQ4080
FNMA POOL #0AE4446	FNMA POOL #0AL0656	FNMA POOL #0AQ5072
FNMA POOL #0AE4578	FNMA POOL #0AL1104	FNMA POOL #0AQ5137
FNMA POOL #0AE4588	FNMA POOL #0AL1107	FNMA POOL #0AQ5369
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FNMA POOL #0AE6338	FNMA POOL #0AL1468	FNMA POOL #0AQ7082
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FNMA POOL #0AE7758	FNMA POOL #0AL1711	FNMA POOL #0AT1575
FNMA POOL #0AE9093	FNMA POOL #0AL1948	FNMA POOL #0AT1586
FNMA POOL #0AE9800	FNMA POOL #0AL2875	FNMA POOL #0AT3870
FNMA POOL #0AH0936	FNMA POOL #0AL3192	FNMA POOL #0AT3874
FNMA POOL #0AH1903	FNMA POOL #0AL3414	FNMA POOL #0AT4017
FNMA POOL #0AH7288	FNMA POOL #0AL3429	FNMA POOL #0AT4041
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FNMA POOL #0AI4885	FNMA POOL #0AO7729	FNMA POOL #0FN0000
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FNMA POOL #0AI9691	FNMA POOL #0AP0692	FNMA POOL #0MA0174
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FNMA POOL #0AJ5304	FNMA POOL #0AP7399	FNMA POOL #0MA0669
FNMA POOL #0AJ6387	FNMA POOL #0AP7534	FNMA POOL #0MA0706
FNMA POOL #0AJ7689	FNMA POOL #0AP7724	FNMA POOL #0MA0734
FNMA POOL #0AJ8198	FNMA POOL #0AP8433	FNMA POOL #0MA0741
FNMA POOL #0AJ8796	FNMA POOL #0AP9229	FNMA POOL #0MA0776
FNMA POOL #0AK2940	FNMA POOL #0AP9720	FNMA POOL #0MA0878
FNMA POOL #0AK3264	FNMA POOL #0AP9736	FNMA POOL #0MA0913
FNMA POOL #0AK5151	FNMA POOL #0AP9766	FNMA POOL #0MA0939

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FNMA POOL #0MA0979	FNMA GTD REMIC P/T 03-W10 1A4	FNMA GTD REMIC P/T 11-M4 A2
FNMA POOL #0MA1014	FNMA GTD REMIC P/T 03-W10 2B5	FNMA GTD REMIC P/T 12-117 DZ
FNMA POOL #0MA1017	FNMA GTD REMIC P/T 03-W15 2A7	FNMA GTD REMIC P/T 12-118 DV
FNMA POOL #0MA1029	FNMA GTD REMIC P/T 03-W4 2B4	FNMA GTD REMIC P/T 12-118 VB
FNMA POOL #0MA1107	FNMA GTD REMIC P/T 04-65 VE	FNMA GTD REMIC P/T 12-136 DL
FNMA POOL #0MA1164	FNMA GTD REMIC P/T 04-70 EB	FNMA GTD REMIC P/T 12-28 B
FNMA POOL #0MA1200	FNMA GTD REMIC P/T 04-83 HB	FNMA GTD REMIC P/T 12-3 VB
FNMA POOL #0MA1201	FNMA GTD REMIC P/T 04-W9 2A1	FNMA GTD REMIC P/T 12-41 BA
FNMA POOL #0MA1213	FNMA GTD REMIC P/T 05-101 ND	FNMA GTD REMIC P/T 12-46 BA
FNMA POOL #0MA1307	FNMA GTD REMIC P/T 05-110 MB	FNMA GTD REMIC P/T 12-51 B
FNMA POOL #0MA1356	FNMA GTD REMIC P/T 05-15 EC	FNMA GTD REMIC P/T 12-80 EV
FNMA POOL #0MA1372	FNMA GTD REMIC P/T 05-22 HE	FNMA GTD REMIC P/T 12-M17 ASQ2
FNMA POOL #0MA1391	FNMA GTD REMIC P/T 05-29 WC	FNMA GTD REMIC P/T 13-9 BC
FNMA POOL #0MA1401	FNMA GTD REMIC P/T 06-22 CE	FNMA GTD REMIC P/T 13-9 CB
FNMA POOL #0MA1403	FNMA GTD REMIC P/T 06-78 MB	FNMA GTD REMIC P/T 13-M3 ASQ2
FNMA POOL #0MA1417	FNMA GTD REMIC P/T 06-88 BV	FOCUS BRANDS (2ND LIEN 2/12)
FNMA POOL #0MA1436	FNMA GTD REMIC P/T 06-90 BE	FOCUS BRANDS 4/13 TL
FNMA POOL #0MA1440	FNMA GTD REMIC P/T 06-99 PC	FOCUS MINERALS LTD
FNMA POOL #0MA1463	FNMA GTD REMIC P/T 06-M2 A2F	FOEKISHA CO LTD JPY50 CFD
FNMA GTD REMIC P/T	FNMA GTD REMIC P/T 07-114 A6	FOGO DE CHAO 7/12 TL
FNMA GTD REMIC P/T 01-11 L	FNMA GTD REMIC P/T 07-32 VB	FOMENTO DE CONSTRUCCIONES Y
FNMA GTD REMIC P/T 01-T8 A2	FNMA GTD REMIC P/T 07-63 DA	FOMENTO ECONOMICO MEXICANO SAB
FNMA GTD REMIC P/T 01-W3 B3	FNMA GTD REMIC P/T 07-77 PC	FONCIERE DES REGIO EUR2
FNMA GTD REMIC P/T 02-57 PG	FNMA GTD REMIC P/T 07-77 TD	FOOT LOCKER INC
FNMA GTD REMIC P/T 02-T19 A1	FNMA GTD REMIC P/T 08-12 AD	FORBES ENERGY SERVICES LTD
FNMA GTD REMIC P/T 02-W1 3B4	FNMA GTD REMIC P/T 08-68 VB	FORBO HLDGS AG CHF0.1 (REGD)
FNMA GTD REMIC P/T 02W1 3B5	FNMA GTD REMIC P/T 08-68 VN	FORD AUTO SECURITIZATION TRUST
FNMA GTD REMIC P/T 02-W6 3B3	FNMA GTD REMIC P/T 09-17 DA	FORD CREDIT AUTO OWNE D D 144A
FNMA GTD REMIC P/T 02-W6 3B5	FNMA GTD REMIC P/T 09-39 LB	FORD CREDIT AUTO OWNER TR A A4
FNMA GTD REMIC P/T 03-122 FA	FNMA GTD REMIC P/T 09-47 NK	FORD CREDIT AUTO OWNER TR B A4
FNMA GTD REMIC P/T 03-122 FJ	FNMA GTD REMIC P/T 09-71 MB	FORD CREDIT AUTO OWNER TR C A4
FNMA GTD REMIC P/T 03-129 QE	FNMA GTD REMIC P/T 09-76 HA	FORD CREDIT AUTO OWNER TRU A B
FNMA GTD REMIC P/T 03-32 FH	FNMA GTD REMIC P/T 09-84 EA	FORD CREDIT AUTO OWNER TRU B B
FNMA GTD REMIC P/T 03-32 NA	FNMA GTD REMIC P/T 09-96 DB	FORD CREDIT FLOORPLAN MAS 1 A1
FNMA GTD REMIC P/T 03-42 FK	FNMA GTD REMIC P/T 10-141 MD	FORD CREDIT FLOORPLAN MAST 2 A
FNMA GTD REMIC P/T 03-59 MC	FNMA GTD REMIC P/T 10-150 PC	FORD HOLDINGS LLC
FNMA GTD REMIC P/T 03-63 TJ	FNMA GTD REMIC P/T 10-23 DG	FORD MOTOR CO
FNMA GTD REMIC P/T 03-67 KC	FNMA GTD REMIC P/T 10-52 VB	FORD MOTOR CREDIT CO LLC
FNMA GTD REMIC P/T 03-71 PK	FNMA GTD REMIC P/T 10-58 LY	FORD OTOMOTIV SANAYI AS
FNMA GTD REMIC P/T 03-74 F	FNMA GTD REMIC P/T 11-110 CY	FOREST CITY ENTERPRISES INC
FNMA GTD REMIC P/T 03-76 FJ	FNMA GTD REMIC P/T 11-18 VH	FOREST INVESTMENTS
FNMA GTD REMIC P/T 03-86 VD	FNMA GTD REMIC P/T 11-26 EB	FOREST LABORATORIES INC
FNMA GTD REMIC P/T 03-94 PG	FNMA GTD REMIC P/T 11-30 LB	FOREST LABORATORIES INC CVR
FNMA GTD REMIC P/T 03-T4 2A5	FNMA GTD REMIC P/T 11-39 MT	FOREST OIL CORP
FNMA GTD REMIC P/T 03-W1 B3	FNMA GTD REMIC P/T 11-45 AH	FOREST OIL CORP 144A
FNMA GTD REMIC P/T 03-W1 B4	FNMA GTD REMIC P/T 11-M1 A2	FORGE GROUP LIMITED NPV

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FORHOUSE CORP TWD10	FRAZIER HEALTHCARE III L P	FUJISASH CO LTD NPV
FORJAS TAURUS SA PRF NPV	FRAZIER HEALTHCARE IV LP	FUJISHOJI CO LTD NPV
FORMER YUGOSLAV REPUBLIC OF MA	FRAZIER HEALTHCARE V LP	FUJI-TEC Y50
FORMOSA ADVANCED TECHNOLOGIES	FRED OLSEN ENERGY ASA SHS	FUJITSU GENERAL Y50 CFD
FORMOSA CHEMICALS & FIBRE CORP	FREENET AG AG NPV(BR)	FUJITSU NPV
FORMOSA INTL HOTELS CORP TWD10	FREEPORT-MCMORAN COPPER & 144A	FUKOKU CO LTD JPY50
FORMOSA PETROCHEMICAL CORP	FREEPORT-MCMORAN COPPER & GOLD	FUKUDA CORP Y50
FORMOSA PLASTIC TW\$10	FREESCALE 2/13 COV-LITE TL	FUKUDA DENSHI CFD
FORMOSA TAFFETA CO TWD10	FREESCALE SEMICONDUCTOR INC	FUKUOKA FINANCIAL GROUP INC
FORTESCUE METALS G NPV	FREESCALE SEMICONDUCTOR LTD	FUKUSIMA INDS CORP JPY50
FORTINET INC	FREIGHTWAYS LTD NPV	FUKUSIMA INDS CORP JPY50 CFD
FORTIS INC	FREMF MORTGAGE 13-K28 B 144A	FULLCAST CO LTD JPY50000 CFD
FORTRESS INVESTMENT FUND IV	FREMF MORTGAGE TR K712 B 144A	FULTON FINANCIAL CORP
FORTRESS INVESTMENT FUND LLC	FRENCH TREASURY NOTE BTAN	FULTON STREET CDO 1A A1B 144A
FORTRESS INVESTMENT FUND V A	FRESENIUS MEDICAL CARE AG & CO	FUNAI CONSULTING NPV CFD
FORTUM OYJ FIM20	FRESENIUS MEDICAL CARE US 144A	FURMAN SELZ INVESTORS II LP
FORTUNE BRANDS HOME & SECURITY	FRESENIUS SE & CO KGAA	FURUKAWA BATTERY CFD
FORUM ENERGY TECHNOLOGIES INC	FRESH DEL MONTE PRODUCE	FURUKAWA ELECTRIC CO LTD
FORUS S A COM NPV	FRESH MARKET INC/THE	FURUKAWA ELECTRIC CO LTD CFD
FOSCHINI GROUP LTD	FRESNILLO PLC	FUSION-IO INC
FOSSIL GROUP INC	FRESNILLO PLC ORD CFD	FUSO CHEMICAL CO JPY50
FOSUN INTERNATIONAL	FRONTIER COMMUNICATIONS CORP	FUSO PHARMACEUTICAL INDS Y50
FOUNDING CONSTRUCTION & DEV	FRONTIER OIL CORP	FUT 90DAY EURODOLLAR DEC 13
FOUNTAIN SET HLDGS ORD HK\$0.20	FSP TECHNOLOGY INC TWD10	FUTABA INDUSTRIAL Y50
FOX CHASE BANCORP INC	FT LAUDERDALE GALLERIA	G TEKT CORPORATION
FOXCO 9/12 COV-LITE TL	F-TECH INC JPY50	G4S PLC ORD GBP0.25
FOXCONN TECH CO TWD10	FTI CONSULTING INC	GABS 114A AELTUS CBO
FRANCE (GOVT OF)	FTS INTERNATIONAL SERVICE 144A	GAGFAH SA
FRANCE GOVERNMENT BOATE-INFLAT	FTSE 100 INDEX FUTURE (LIF)	GAJAH TUNGGAL TBK PT
FRANCE GOVERNMENT BOATI-INFLAT	FU JI FOOD & CATER HKD0.01	GALAXY ENTERTAINMENT GROUP LTD
FRANCE GOVERNMENT BOND OAT	FUBON GROUP CO LTD TWD10	GALENICA AG CHF.1 (REGISTERED)
FRANCE TELECOM SA	FUCHS PETROLUB SE	GALLIFORD TRY PLC GBP0.5
FRANCE TELECOM SA CFD	FUGRO NV CVZ EURO0.05	GALP ENERGIA SGPS EUR1
FRANCE TELECOM SA NT	FUJI ELECTRIC CO LTD	GAMECARD-JOYCO HOLDINGS INC
FRANDESCAS HOLDINGS CORP	FUJI HEAVY INDUSTRIES LTD CFD	GAMESA CORP TECNO EURO.17
FRANCISCO PARTNERS II L P	FUJI HEAVY LTD Y50	GAMESTOP CORP
FRANCISCO PARTNERS III	FUJI KIKO CO LTD JPY50	GAMEVIL INC
FRANCISCO PARTNERS LP	FUJI KYUKO CO JPY 50 CFD	GAMUDA BERHAD ORD MY\$1.00
FRANCO-NEVADA CORP	FUJI MACHINE MFG CO LTD	GANNETT CO INC
FRANKLIN CAPITAL ASSOC III L P	FUJI OIL CO LTD/OSAKA Y50	GAP INC/THE
FRANKLIN RESOURCES INC	FUJI PHOTO FILM CO LTD CFD	GARDNER DENVER INC
FRANSHION DEVELOPMENT LTD	FUJI SOFT INC JPY50	GARMIN LTD
FRANSHION PROPERTIES(CHINA)LTD	FUJIFILM HOLDINGS CORP NPV	GARTNER INC
FRAPORT AG NPV	FUJIKURA KASEI CO CFD	GAS NAT SDG SA EUR1
FRASERS CENTREPOINT TR FDS	FUJIKURA KASEI CO JPY50	GAS OIL FUTURE (ICE)
FRASERS COMMERCIAL TRUST	FUJIKURA LTD CFD	GASLOG LTD

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GASOLINE RBOB FUT (NYM)	GENERAL MOTORS FINANCIAL 144A	GHANA GOVERNMENT BOND
GATEGROUP HOLDING AG	GENERAL MOTORS FINANCIAL CO IN	GIANT INTERACTIVE GROUP INC
GATX CORP	GENERALI DEUTSCHLAND HOLDING A	GIANT MANUFACTURING CO TWD10
GAZ DE FRANCE CFD	GENERATION IM GLOBAL EQUITY FD	GIGA-BYTE TECHNOLOGY CO TWD10
GBP INTEREST	GENESEE & WYOMING INC	GIGAMON INC
GCI INC	GENESIS ENERGY LP	GILDAN ACTIVEWEAR INC
GCL POLY ENERGY HOLDINGS LTD	GENESIS HEALTHCARE 10/12 TLB	GILDEMEISTER AG NPV
GDF SUEZ 144A	GENKY STORES INC NPV CFD	GILEAD SCIENCES INC
GDF SUEZ EUR1	GENOMMA LAB INTERNACIONAL SAB	GIMV NPV
GE BUSINESS LOAN TRU 2A B 144A	GENON AMERICAS GENERATION LLC	GIVAUDAN AG CHF10
GE CAPITAL COMMERCIAL M C3 A7B	GENON ENERGY INC	GJENSIDIGE FORSIKRING ASA
GE CAPITAL COMMERCIAL MO C1 A4	GENON REMA LLC	GKN ORD GBP0.01
GE CAPITAL COMMERCIAL MO C1 A5	GENPACT LTD	GLAXOSMITHKLINE CAPITAL INC
GE CAPITAL CREDIT CARD MAS 1 A	GENTEX CORP	GLAXOSMITHKLINE CAPITAL PLC
GE CAPITAL CREDIT CARD MAS 4 A	GENTHERM INC COM	GLAXOSMITHKLINE CONSUMER
GE CAPITAL CREDIT CARD MAS 6 B	GENTING BERHAD	GLAXOSMITHKLINE CONSUMER NIGER
GE CAPITAL CREDIT CARD MAS 7 A	GENTING HONG KONG LTD USD0.10	GLAXOSMITHKLINE ORD GBP0.25
GE CAPITAL MORTGAGE FUN HE3 A5	GENTING MALAYSIA BERHAD	GLAXOSMITHKLINE PLC
GE COML MTG CORP 05-C3 J 144A	GENTING PLANTATIONS BERHAD	GLAXOSMITHKLINE PLC CFD
GEA GROUP AG NPV	GENTING SINGAPORE PLC USD0.10	GLEACHER MEZZANINE FUND II LP
GEBERIT CHF0.10 (REGD) (POST	GENTIVA HEALTH SERVICES TLB	GLEACHER MEZZANINE FUND LP
GECINA EUR7.50	GENUINE PARTS CO	GLENCORE INTL PLC ORD USD0 CFD
GECINA EUR7.50 CFD	GENUS ORD GBP0.10	GLENCORE XSTRATA PLC
GEELY AUTOMOBILE HLDGS LTD	GENWORTH FINANCIAL INC	GLENMARK PHARM INR1.00
GEM DIAMOND ORD USD 0.01 (WI)	GENWORTH HOLDINGS INC	GLG LIFE TECH CORP
GEMALTO EUR 1	GENWORTH MI CANADA INC	GLIMCHER REALTY TRUST
GEMALTO EUR 1 CFD	GEO CO LTD CFD	GLITNIR BANKI HF
GEMALTO NV	GEO GROUP INC/THE	GLOBAL & YUASA BATTERY CO
GEMEINSAME DEUTSCHE BUNDESLAEN	GEO HOLDINGS CORPORATION	GLOBAL BRANDS MANUFACTURE LTD
GEMTEK TECHNOLOGY TWD10	GEODESIC LTD INR2	GLOBAL CASH ACCESS HOLDINGS IN
GENCORP INC 144A	GEOPARK LATIN AMERICA LTD 144A	GLOBAL GEOPHYSICAL SERVICES IN
GENEL ENERGY PLC	GEORGIA POWER CO	GLOBAL LOGISTIC PROPERTIES LTD
GENENTECH INC	GEORGIA ST	GLOBAL MEDIACOM TBK PT
GENERAC POWER (TL 5/12) TLB	GEORGIAN OIL AND GAS CORP 144A	GLOBAL MIXED-MODE TECHNOLOGY
GENERAL CABLE CORP	GEOSPACE TECHNOLOGIES CORP	GLOBAL PAYMENTS INC
GENERAL CABLE CORP 144A	GERBER SCIENTIFIC INC COM	GLOBAL PORTS INVESTMENT LTD
GENERAL CHEMICAL (3/11) TLB	GERDAU SA	GLOBAL SOURCE LTD SHS
GENERAL DYNAMICS CORP	GERDAU TRADE INC 144A	GLOBAL TEL LINK 5/13 2ND LIEN
GENERAL ELEC CAP MTN #TR 00528	GERMANY (FED REP) BDS	GLOBALTRANS INVESTMENT PLC GDR
GENERAL ELECTRIC CAPITAL CORP	GEROVA LTD ORD SHS	GLOBE TELECOM INC
GENERAL ELECTRIC CO	GERRY WEBER INTL AG NPV (REG)	GLOBO COMUNICACAO E PARTI REGS
GENERAL GROWTH PROPERTIES INC	GET SA EUR0.40 (POST	GLOMAC BHD MYR0.5
GENERAL MARITIME CORP	GETINGE AB SER'B'NPV	GLORIOUS SUN ENTERPRISE
GENERAL MARITIME CORPORATION	GEVO INC	GLORY KOGYO Y50
GENERAL MILLS INC	GFI GROUP INC	GLORY KOGYO Y50 CFD
GENERAL MOTORS CO	GFK SE NPV	GLOW ENERGY PCL

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GLUSKIN SHEFF + ASSOCIATES INC	GNMA POOL #0333352	GNMA POOL #0604141
GMAC COML 1997-C2 CL H 144A	GNMA POOL #0341673	GNMA POOL #0604661
GMAC COMMERCIAL MORT C1 H 144A	GNMA POOL #0343613	GNMA POOL #0607122
GMAC COMMERCIAL MORT C1 K 144A	GNMA POOL #0344202	GNMA POOL #0610850
GMAC COMMERCIAL MORT C3 H 144A	GNMA POOL #0345885	GNMA POOL #0612233
GMAC COMMERCIAL MORT C3 J 144A	GNMA POOL #0351170	GNMA POOL #0613820
GMAC COMMERCIAL MORT C3 K 144A	GNMA POOL #0351408	GNMA POOL #0614191
GMAC COMMERCIAL MORTGAG C3 AAB	GNMA POOL #0352050	GNMA POOL #0615583
GMAC COMMERCIAL MORTGAGE C2 A3	GNMA POOL #0357737	GNMA POOL #0615869
GMAC COMMERCIAL MORTGAGE C2I K	GNMA POOL #0361382	GNMA POOL #0616011
GMAC COMMERCIAL MORTGAGE C3 A4	GNMA POOL #0362222	GNMA POOL #0616361
GMACM HOME EQU HE4 A2VN 144A	GNMA POOL #0367098	GNMA POOL #0616980
GMACM MORTGAGE LOAN TRU AR1 3A	GNMA POOL #0369368	GNMA POOL #0617057
GMACM MORTGAGE LOAN TRU AR2 4A	GNMA POOL #0373730	GNMA POOL #0617150
GMB KOREA CORP	GNMA POOL #0385503	GNMA POOL #0618886
GMO PAYMENT GATEWAY INC NPV	GNMA POOL #0386561	GNMA POOL #0619187
GN STORE NORD DKK4	GNMA POOL #0386697	GNMA POOL #0622122
GNC HOLDINGS INC	GNMA POOL #0391574	GNMA POOL #0623352
GNMA POOL #0162192	GNMA POOL #0419161	GNMA POOL #0626066
GNMA POOL #0164708	GNMA POOL #0423838	GNMA POOL #0630106
GNMA POOL #0191638	GNMA POOL #0429778	GNMA POOL #0634828
GNMA POOL #0203058	GNMA POOL #0433820	GNMA POOL #0638234
GNMA POOL #0208529	GNMA POOL #0442018	GNMA POOL #0639909
GNMA POOL #0209804	GNMA POOL #0463811	GNMA POOL #0642501
GNMA POOL #0245531	GNMA POOL #0470009	GNMA POOL #0643349
GNMA POOL #0266035	GNMA POOL #0473656	GNMA POOL #0644789
GNMA POOL #0271730	GNMA POOL #0477481	GNMA POOL #0646729
GNMA POOL #0274765	GNMA POOL #0486793	GNMA POOL #0648601
GNMA POOL #0274845	GNMA POOL #0498654	GNMA POOL #0652555
GNMA POOL #0276322	GNMA POOL #0500269	GNMA POOL #0652746
GNMA POOL #0278752	GNMA POOL #0503041	GNMA POOL #0655260
GNMA POOL #0281487	GNMA POOL #0503460	GNMA POOL #0658452
GNMA POOL #0283858	GNMA POOL #0520056	GNMA POOL #0659695
GNMA POOL #0291118	GNMA POOL #0536310	GNMA POOL #0669020
GNMA POOL #0294096	GNMA POOL #0550727	GNMA POOL #0672628
GNMA POOL #0297527	GNMA POOL #0551755	GNMA POOL #0675926
GNMA POOL #0299710	GNMA POOL #0551757	GNMA POOL #0677207
GNMA POOL #0304488	GNMA POOL #0551817	GNMA POOL #0677292
GNMA POOL #0316417	GNMA POOL #0553057	GNMA POOL #0684206
GNMA POOL #0317599	GNMA POOL #0553167	GNMA POOL #0687719
GNMA POOL #0319280	GNMA POOL #0561390	GNMA POOL #0690156
GNMA POOL #0319432	GNMA POOL #0565159	GNMA POOL #0690910
GNMA POOL #0320622	GNMA POOL #0574232	GNMA POOL #0692606
GNMA POOL #0326446	GNMA POOL #0579509	GNMA POOL #0697848
GNMA POOL #0326843	GNMA POOL #0598138	GNMA POOL #0698035
GNMA POOL #0330530	GNMA POOL #0602794	GNMA POOL #0698236

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GNMA POOL #0699114	GNMA POOL #0782949	GNMA GTD REMIC P/T 09-7 B
GNMA POOL #0700806	GNMA POOL #0783292	GNMA GTD REMIC P/T 09-70 AW
GNMA POOL #0702046	GNMA POOL #0783313	GNMA GTD REMIC P/T 09-86 A
GNMA POOL #0704207	GNMA POOL #0783375	GNMA GTD REMIC P/T 09-93 EJ
GNMA POOL #0704575	GNMA POOL #0793903	GNMA GTD REMIC P/T 09-93 HB
GNMA POOL #0712078	GNMA POOL #0794603	GNMA GTD REMIC P/T 09-94 LF
GNMA POOL #0713333	GNMA POOL #0AA3000	GNMA GTD REMIC P/T 10-124 C
GNMA POOL #0717038	GNMA POOL #0AA5822	GNMA GTD REMIC P/T 10-14 A
GNMA POOL #0720075	GNMA POOL #0AA8341	GNMA GTD REMIC P/T 10-14 DC
GNMA POOL #0720209	GNMA POOL #0AA8348	GNMA GTD REMIC P/T 10-140 AB
GNMA POOL #0722770	GNMA POOL #0AA8583	GNMA GTD REMIC P/T 10-140 C
GNMA POOL #0723354	GNMA POOL #0AB7970	GNMA GTD REMIC P/T 10-96 A
GNMA POOL #0726139	GNMA POOL #0AC3661	GNMA GTD REMIC P/T 10-97 A
GNMA POOL #0729349	GNMA POOL #0AD1621	GNMA GTD REMIC P/T 10-H12 PT
GNMA POOL #0733673	GNMA POOL #0AD1699	GNMA GTD REMIC P/T 10-H20 AF
GNMA POOL #0733871	GNMA POOL #0AE6953	GNMA GTD REMIC P/T 10-H26 LF
GNMA POOL #0734425	GNMA GTD REMIC P/T 01-16 Z	GNMA GTD REMIC P/T 11-1 B
GNMA POOL #0737423	GNMA GTD REMIC P/T 03-4 LD	GNMA GTD REMIC P/T 11-105 B
GNMA POOL #0738111	GNMA GTD REMIC P/T 04-23 CA	GNMA GTD REMIC P/T 11-109 AC
GNMA POOL #0738950	GNMA GTD REMIC P/T 04-4 MW	GNMA GTD REMIC P/T 11-109 B
GNMA POOL #0744379	GNMA GTD REMIC P/T 04-45 ZS	GNMA GTD REMIC P/T 11-109 C
GNMA POOL #0745133	GNMA GTD REMIC P/T 04-74 PZ	GNMA GTD REMIC P/T 11-127 C
GNMA POOL #0752991	GNMA GTD REMIC P/T 04-81 VB	GNMA GTD REMIC P/T 11-15 C
GNMA POOL #0757580	GNMA GTD REMIC P/T 04-88 MG	GNMA GTD REMIC P/T 11-19 WJ
GNMA POOL #0761925	GNMA GTD REMIC P/T 04-9 ZS	GNMA GTD REMIC P/T 11-38 B
GNMA POOL #0771242	GNMA GTD REMIC P/T 05-42 C	GNMA GTD REMIC P/T 11-67 AF
GNMA POOL #0778793	GNMA GTD REMIC P/T 05-87 C	GNMA GTD REMIC P/T 11-67 B
GNMA POOL #0779081	GNMA GTD REMIC P/T 06-39 D	GNMA GTD REMIC P/T 11-77 B
GNMA POOL #0779242	GNMA GTD REMIC P/T 06-51 A	GNMA GTD REMIC P/T 11-86 C
GNMA POOL #0780041	GNMA GTD REMIC P/T 06-55 C	GNMA GTD REMIC P/T 11-96 AD
GNMA POOL #0780082	GNMA GTD REMIC P/T 06-63 B	GNMA GTD REMIC P/T 11-H09 AF
GNMA POOL #0780517	GNMA GTD REMIC P/T 07-12 A	GNMA GTD REMIC P/T 12-131 A
GNMA POOL #0780589	GNMA GTD REMIC P/T 07-14 PB	GNMA GTD REMIC P/T 12-135 AB
GNMA POOL #0781216	GNMA GTD REMIC P/T 07-75 B	GNMA GTD REMIC P/T 12-135 AC
GNMA POOL #0781567	GNMA GTD REMIC P/T 07-75 C	GNMA GTD REMIC P/T 12-147 AE
GNMA POOL #0781690	GNMA GTD REMIC P/T 08-22 C	GNMA GTD REMIC P/T 12-32 CA
GNMA POOL #0781746	GNMA GTD REMIC P/T 08-30 AB	GNMA GTD REMIC P/T 12-35 A
GNMA POOL #0781829	GNMA GTD REMIC P/T 08-59 C	GNMA GTD REMIC P/T 12-43 VB
GNMA POOL #0781905	GNMA GTD REMIC P/T 08-66 UM	GNMA GTD REMIC P/T 12-70 AB
GNMA POOL #0782046	GNMA GTD REMIC P/T 08-90 C	GNMA GTD REMIC P/T 13-29 AC
GNMA POOL #0782049	GNMA GTD REMIC P/T 09-23 KB	GNMA GTD REMIC P/T 13-33 A
GNMA POOL #0782371	GNMA GTD REMIC P/T 09-4 A	GNMA GTD REMIC P/T 13-35 AB
GNMA POOL #0782520	GNMA GTD REMIC P/T 09-45 BA	GNMA GTD REMIC P/T 13-43 B
GNMA POOL #0782560	GNMA GTD REMIC P/T 09-46 G	GNMA GTD REMIC P/T 13-50 A
GNMA POOL #0782631	GNMA GTD REMIC P/T 09-5 B	GNMA GTD REMIC P/T 13-57 A
GNMA POOL #0782872	GNMA GTD REMIC P/T 09-51 B	GNMA GTD REMIC P/T 13-72 AC

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GNMA II POOL #0004061	GNMA II POOL #0MA0712	GRAND KOREA LEISURE CO LTD
GNMA II POOL #0004222	GNMA II POOL #0MA0719	GRAND PACIFIC BUSINE 1A A 144A
GNMA II POOL #0004245	GNMA II POOL #0MA0851	GRANDY HOUSE CORPO NPV
GNMA II POOL #0004617	GNMA II POOL #0MA0852	GRANGE RESOURCES NPV POST
GNMA II POOL #0004696	GNMA II POOL #0MA0934	GRANITE CONSTRUCTION INC
GNMA II POOL #0004697	GO-AHEAD GROUP ORD 10P	GRAPE KING INC
GNMA II POOL #0004747	GODREJ CONSUMER PRODUCTS INR1	GRAPHIC PACKAGING INTERNATIONAL
GNMA II POOL #0004853	GOL LINHAS AEREAS INTELIGENTES	GRAY TELEVISION 10/12 TLB
GNMA II POOL #0004854	GOLAR LNG LIMITED SHS	GRAY TELEVISION INC
GNMA II POOL #0004883	GOLAR LNG PARTNERS LP	GRD HOLDINGS III CORP 144A
GNMA II POOL #0004923	GOLD 100 OZ FUTURE (CMX)	GREAT CANADIAN GAMING CORP
GNMA II POOL #0004978	GOLD 100 OZ FUTURE (CMX)	GREAT EAGLE HLDGS HK0.50
GNMA II POOL #0004979	GOLD BULLION SECURITIES LTD 0%	GREAT EASTERN HLDG SGD0.50
GNMA II POOL #0005055	GOLD FIELDS LTD	GREAT HILL EQUITY PARTNERS II
GNMA II POOL #0082468	GOLD FIELDS ORD ZAR0.50	GREAT HILL EQUITY PARTNERS III
GNMA II POOL #0082478	GOLD FIELDS OROGEN HOLDING BVI	GREAT HILL EQUITY PARTNERS IV
GNMA II POOL #0082483	GOLD HILL VENTURE LENDING 03-A	GREAT HILL EQUITY PARTNERS L P
GNMA II POOL #0082600	GOLDCORP INC	GREAT LAKES DREDGE & DOCK CORP
GNMA II POOL #0082625	GOLDCREST CO JPY50	GREAT PLAINS ENERGY INC
GNMA II POOL #0082762	GOLDEN AGRI-RESOURCES LTD	GREAT PORTLAND ESTATES ORD
GNMA II POOL #0082827	GOLDEN EAGLE RETAIL GROUP LTD	GREAT PORTLAND ESTATES ORD CFD
GNMA II POOL #0710035	GOLDEN LIVING (5/11) TLB	GREAT WALL MOTOR COMPANY LTD
GNMA II POOL #0710083	GOLDEN STAR RESOURCES LTD	GREAT WALL TECHNOLOGY CO CL H
GNMA II POOL #0710087	GOLDMAN SACHS CAP I	GREAT WEST LIFECO INC
GNMA II POOL #0721566	GOLDMAN SACHS GROUP INC/THE	GREATBATCH INC
GNMA II POOL #0725631	GOLDWIN INC CFD	GREATEK ELECTRONICS INC TWD10
GNMA II POOL #0731503	GOME ELECTRICAL AP HKD0.1	GREATVIEW ASEPTIC PKG CO LTD
GNMA II POOL #0751413	GOODMAN FIELDER NPV	GREDE HOLDINGS 4/12 TLB
GNMA II POOL #0759375	GOODMAN LTD	GREE INC NPV
GNMA II POOL #0765225	GOODYEAR TIRE & RUBBER CO/THE	GREE INC NPV CFD
GNMA II POOL #0765235	GOOGLE INC	GREEKTOWN SUPERHOLDINGS INC
GNMA II POOL #0766545	GORDMANS STORES INC	GREEN CENTURY BALANCED FUND
GNMA II POOL #0783050	GOVERNMENT OF CANADA	GREEN CROSS CORPOR KRW5000
GNMA II POOL #0783368	GP FIN SANT SERFIN SER 'B'	GREEN DOT CORP
GNMA II POOL #0783417	GP STRATEGIES CORP	GREEN EQUITY INVESTORS II LP
GNMA II POOL #0783418	GPT GROUP	GREEN MOUNTAIN COFFEE ROASTERS
GNMA II POOL #0791933	GRACO INC	GREEN TREE RECREATIONAL E C B2
GNMA II POOL #0AA6149	GRAFTECH INTERNATIONAL LT 144A	GREENBRIER COS INC CONV
GNMA II POOL #0MA0025	GRAFTECH INTERNATIONAL LTD	GREENCORE GROUP PLC
GNMA II POOL #0MA0233	GRAHAM PARTNERS INVESTMENTS	GREENHILL & CO INC
GNMA II POOL #0MA0391	GRAINCORP 'N'NPV	GREENHUNTER RESOURCES INC
GNMA II POOL #0MA0456	GRAMERCY REAL ESTAT 1A A1 144A	GREENPOINT MANUFACTURED 3 2A2
GNMA II POOL #0MA0483	GRAMMER AG NPV	GREENPOINT MANUFACTURED H 2 A2
GNMA II POOL #0MA0514	GRAN TIERRA ENERGY INC	GREENPOINT MANUFACTURED H 4 A2
GNMA II POOL #0MA0528	GRANA Y MONTERO SA PEN0.70	GREENTOWN CHINA HOLDINGS LTD
GNMA II POOL #0MA0624	GRAND CANYON EDUCATION INC	GREENWICH CAP 05-GG3 CL K 144A

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GREENWICH CAP COML FDG 02 144A	GRUPOSURA FINANCE 144A	GUESS? INC
GREENWICH COML C003-C2 144A	GRYPHON PARTNERS II LP	GUGGENHEIM STRUCT 05-2 144A
GREENWICH STREET CAP PARTNERS	GRYPHON PARTNERS III	GUGGENHEIM STRUCT FDG 05 144A
GREIF INC	GS HOME SHOPPING INC KRW5000	GUGGENHEIM STRUCTURE 3A E 144A
GRENADA GOVERNMENT INTERN REGS	GS MEZZANINE PARTNERS L P	GUGGENHEIM TECHNOLOGY VENTURES
GRIFFON CORP	GS MORT SEC CORP II COM GG2 A6	GUIDEWIRE SOFTWARE INC
GRIFOLS INC	GS MORTGAGE SECUR G1 A2 144A	GUINNESS ANCHOR BERHAD MY\$0.50
GRIFOLS SA	GS MORTGAGE SECURI ALOH A 144A	GUINNESS GHANA CEDI NPV
GRIFOLS SA EURO.5	GS MORTGAGE SECURI GCJ7 D 144A	GUINNESS NIGERIA PLC NGN0.50
GRINDROD ZAR0.00002	GS MORTGAGE SECURIT GC5 D 144A	GUJARAT ALKALIES INR10
GROSVENOR RESIDENTIAL INVT	GS MORTGAGE SECURIT RR2 M 144A	GUJARAT NARMADA VALLEY
GROTECH PARTNERS V L P	GS MORTGAGE SECURITI C1 D 144A	GUJARAT STATE FERTILISERS &
GROUP COMERCIAL CHEDRAUI SA	GS MORTGAGE SECURITI C1 E 144A	GULFMARK OFFSHORE INC
GROUPE BRUXELLES L NPV	GS MORTGAGE SECURITI C2 D 144A	GULFPORT ENERGY CORP
GROUPE FNAC	GS MORTGAGE SECURITIES GC10 A1	GULLIVER INTERNATIONAL JPY50
GROUPE STERIA EUR1	GS MORTGAGE SECURITIES GC6 A3	GUNGHO ONLINE ENTERTAINMENT
GROUPON INC	GS MORTGAGE SECURITIES GCJ7 C	GUNMA BANK CFD
GROWTHPOINT PROPERTIES LTD	GS MORTGAGE SECURITIES GG10 A4	GUNMA BANK Y50
GRUH FINANCE LTD	GS MORTGAGE SECURITIES GG4 A4A	GUOCOLEISURE LIMITED USD0.20
GRUMA SAB DE CV SER 'B' NPV	GS MORTGAGE SECURITIES GG8 A4	GURUNAVI INC
GRUPA LOTOS S A PLN1.00(CA)	GS MTG SEC CORP II 04-GG J	GVC HOLDINGS PLC
GRUPO AEROMEXICO SAB DE CV	GS MTG SECS CORP 05-HE3 CTF B3	GWANGJU SHINSEGAE KRW5000
GRUPO AEROPORTUARIO DEL	GS MTG SECS CORP II 144A	GYMBOREE CORP
GRUPO AEROPORTUARIO DEL CENTRO	GS MTG SECS II 04-GG2 K 144A	H&E EQUIPMENT SERVICES INC
GRUPO AEROPORTUARIO DEL PACIFI	GS YUASA CORP NPV	H&R BLOCK INC
GRUPO ARGOS SA	GSAMP TRUST 2006-S4 S4 A1	H&R REAL ESTATE INVESTMENT TR
GRUPO AVAL ACCIONES Y VALORES	GSC PARTNERS CDO INVESTORS	H.C. STARCK 04/07 (USD) TLC
GRUPO AVAL LTD 144A	GSC RECOVERY II LP	H.I.S.CO CFD
GRUPO BIMBO SAB DE CV 144A	GSC RECOVERY III PARALLEL FUND	H20 RETAILING CORP CFD
GRUPO BIMBO SAB DE CV SER'A'	GSD HOLDINGS TRY1	H20 RETAILING CORP Y50
GRUPO CARSO SAB DE CV SER A1	GSR MORTGAGE LOAN TRUST 14 3A2	HACHIJUNI BANK LTD/THE
GRUPO CATALANA OCCIDENTE SA	GSV CAPITAL CORP	HAIER ELECTRONICS GROUP CO LTD
GRUPO DE INVERSIONES	GSW IMMOBILIEN AG	HAIN CELESTIAL GROUP INC/THE
GRUPO DE INVERSIONES SURAMERIC	GTCR FUND IX	HAITONG INTL SECURITIES GROUP
GRUPO FAMSA SAB DE CV NPV	GTCR FUND VI LP	HAITONG SECURITIES CO LTD
GRUPO FIN IMBURSA SAB DE CV	GTCR FUND VII LP	HAJIME CONSTRUCTION CO LTD CFD
GRUPO FINANCIERO BANORTE SAB	GTCR FUND VII-A	HAKUDO CO LTD JPY50 CFD
GRUPO FINANCIERO SANTANDER MEX	GTCR FUND VIII LP	HAKUHODO DY HLDGS INC NPV
GRUPO HERDEZ COM NPV	GTE CORP	HAKUTO CO JPY50
GRUPO KUO SAB DE CV 144A	GTECH SPA EUR1	HALCON RESOURCES CORP
GRUPO KUO SAB DE CV SER'B'NPV	GUANGDONG INVT LTD ORD HK\$0.50	HALCYON LOAN ADVIS 2X E REGS
GRUPO MEXICO SAB DE CV	GUANGSHEN RAILWAY CO 'H' CNY1	HALFORDS GROUP ORD GBP0.01 CFD
GRUPO NUTRESA SA COP5	GUANGZHOU AUTOMOBILE GROUP CO	HALIFAX CAPITAL PARTNERS LP
GRUPO SIMEC SAB DE CV	GUANGZHOU R&F PROPERTIES	HALLA VISTEON CLIMATE CONTROL
GRUPO TELEVISA SA	GUARANTY TRUST BANK GDR EACH	HALLIBURTON CO
GRUPO TELEVISA SAB DE CV PTG	GUDANG GARAM(PERSUSAHAAN ROKOK	HALMA ORD 10P

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HALMA ORD 10P CFD	HARMONY GOLD MINING CO R0.50	HECLA MINING CO
HALPERN DENNY FUND III LP	HARP HIGH GRADE CDO I LTD PREF	HECLA MINING CO 144A
HALYK SAVINGS BANK OF KAZAKHST	HARRAH'S 2/12 EXTENDED B6 TLB	HEDGED MUTAL FUND 2A NOTE 144A
HAMAKYOREX JPY50	HARRAH'S 9/09 TLB4	HEDGED MUTAL FUND 4A NOTE 144A
HAMAMATSU PHOTONICS NPV	HARRIS CORP	HEDGED MUTUAL FUN 3A NOTE 144A
HAMILTON SUNDSTRAND 2/13 TL	HARRIS TEETER SUPERMARKETS INC	HEIDELBERGCEMENT AG
HAMMERSON ORD 25P REITS	HARSCO CORP	HEINEKEN HOLDING EUR1.6
HAMMERSON PLC CFD	HARTFORD FINANCIAL SERVICES GR	HEINEKEN NV 144A
HAMPTON MANAGEMENT UNIT	HARTFORD LIFE INSTITUTION 144A	HEINEKEN NV EUR1.60
HAN WHA KSWN5000	HARVEY NORMAN HLDGS NPV	HEINZ 3/13 (USD) COV-LITE TLB2
HANA FINANCIAL HOLDINGS	HASBRO INC	HEINZ H J FIN CO PFD SER B
HANA TOUR SERVICE KRW500	HASEKO CORP CFD	HEITMAN AMERICA REAL ESTATE
HANCOCK HOLDING CO	HATTERAS FINANCIAL CORP	HEITMAN CAP MGMT
HANDSOME CORP KRW500	HAULOTTE GROUP EUR0.13	HEIWA CORP CFD
HANESBRANDS INC	HAWAIIAN ELECTRIC INDUSTRIES I	HEIWA REAL ESTATE CO LTD CFD
HANG FUNG GOLD TEC HKD0.10	HAWK ACQUISITION SUB INC 144A	HEIWA REAL ESTATE Y50
HANG LUNG PROPERTIES LTD	HAYFIN SPECIAL OPP CREDIT	HELIX ENERGY SOLUTIONS GROUP I
HANG SENG BANK HK\$5	HAYNES INTERNATIONAL INC	HELLENIC TELECOM ORGANIZATION
HANG SENG INDEX FUTURE (HKG)	HAYS ORD 1P	HELLMAN & FRIEDMAN CAPITAL
HANGER INC	HAYS PLC CFD	HELMERICH & PAYNE INC
HANKOOK TIRE CO LTD/NEW	HC STARCK 4/07 (USD) TLC	HELVETIA HOLDING AG CHF0.1
HANKUK PAPER MFG KRW5000	HCA HOLDINGS INC	HENDERSON LAND DEVELOPMENT CO
HANKYU HANSHIN HOLDINGS INC	HCA INC	HENGAN INTL GROUP CO LTD
HANNOVER RUECKVERSICHERUNG SE	HCC INSURANCE HOLDINGS INC	HENGDELI HOLDINGS LTD
HANNSTAR BOARD CORP TWD10	HCI GROUP INC	HENKEL AG & CO KGAA
HANOVER INSURANCE GROUP INC/TH	HCP INC	HENKEL AG & CO KGAA NPV(BR)
HANSHIN CONST KRW5000	HD SUPPLY INC 144A	HENNES & MAURITZ AB
HANWHA CHEMICAL CORP KSWN5000	HEADLAND PRIVATE EQUITY FUND	HENRY SCHEIN INC
HANWHA GENERAL INSURANCE CO	HEADWATERS INC	HERA SPA
HANWHA LIFE INSURANCE CO LTD	HEALTH CARE REIT INC	HERBALIFE LTD
HANWHA TIMEWORLD CO LTD	HEALTH CARE SELECT SECTOR SPDR	HERCULES OFFSHORE INC 144A
HAPPINET CORP NPV	HEALTH INSURANCE INNOVATIONS I	HERITAGE FD I LP
HARBOUR VEST INTL PRIVATE EQ	HEALTH MANAGEMENT ASSOCIATES I	HERMAN MILLER INC
HARBOURVEST INTL PRIVATE EQUITY	HEALTH NET INC	HERMES INTERNATIONAL CFD
HARBOURVEST PARTNERS VIII -	HEALTHCARE REALTY TRUST INC	HERMES MICROVISION INC
HARBOURVEST PTNRS VI FD LP	HEALTHCARE SERVICES GROUP INC	HERMLE BERTHOD NON VTG PRF NPV
HARBOURVEST VENTURE VII	HEALTHCARE TRUST OF AMERICA IN	HERSHA HOSPITALITY TRUST
HARGREAVES LANSDOWN CFD	HEALTHCARE VENTURES FUND V	HERSHEY CO/THE
HARGREAVES LANSDOWN ORD	HEALTHCARE VENTURES VI	HERTZ 10/12 ADD-ON TL
HARLEY-DAVIDSON FINANCIAL 144A	HEALTHCARE VENTURES VII L P	HERTZ CORP/THE
HARLEY-DAVIDSON FUNDING C 144A	HEALTHCARE VENTURES VIII LP	HERTZ CORP/THE 144A
HARLEY-DAVIDSON INC	HEALTHSOUTH CORP	HERTZ GLOBAL HOLDINGS INC
HARLEY-DAVIDSON MOTORCYCL 1 A4	HEALTHSTREAM INC	HERTZ VEHICLE FINAN 1A A2 144A
HARMAN INTERNATIONAL INDUSTRIE	HEALTHWAYS INC	HERTZ VEHICLE FINAN 2A A2 144A
HARMONY FOODS CORP 144A	HEARTWARE INTERNATIONAL INC	HESS CORP
HARMONY GOLD MINING CO LTD	HEATING OIL FUTURE (NYM)	HEWLETT-PACKARD CO

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HEXAGON AB	HITACHI MEDICAL CORP NPV	HOME INNS & HOTELS MANAGEMENT
HEXCEL CORP	HITACHI METALS Y50	HOME LOAN SERVICES 6/13 TLB
HEXION US FINANCE CORP	HITACHI METALS Y50 CFD	HOME PRODUCT CENTRE THB1(ALIEN
HEXION US FINANCE CORP / HEXIO	HITACHI NPV	HOME PROPERTIES INC
HEXION US FINANCE CORP 144A	HITACHI TRNSPT SYS Y50	HOME RETAIL GROUP ORD GBP CFD
HEXPOL	HITACHI ZOSEN CORP CFD	HOME RETAIL GROUP ORD GBP0
HFF INC	HITACHI ZOSEN FUKUI CORP NPV	HOMEAWAY INC
HHI HOLDINGS 2/13 TLB	HITE JINRO	HOMESERVE ORD GBP0.025
HIBBETT SPORTS INC	HITS SERIES 2003-1 M 1A 144A	HON HAI PRECISION GDR(REP 2
HIDAY HIDAKA CORP NPV	HITTITE MICROWAVE CORP	HON HAI PRECISION INDUSTRY CO
HIG BAYSIDE DEBT LBO II	HIWIN TECHNOLOGIES CORP TWD10	HONDA AUTO RECEIVABLES 20 2 A4
HIG BAYSIDE LOAN OPPORTUNITY	HJ HEINZ CO	HONDA AUTO RECEIVABLES 20 3 A3
HIG GROWTH BUYOUTS & EQUITY	HKR INTERNATIONAL HK\$0.25	HONDA AUTO RECEIVABLES 20 4 A2
HIGASHI NIHON HOUSE CO Y50	HKT TRUST / HKT LTD	HONDA AUTO RECEIVABLES OW 2 A3
HIGH CAP PTR VII	HMB CAP TR V CAP SECS 144A	HONDA MOTOR CO LTD
HIGH LINER FOODS	HMS HOLDINGS CORP	HONDA MOTOR CO NPV
HIGHLAND CAPITAL PARTNERS VI	HNI CORP	HONDA MOTOR CO NPV CFD
HIGHLAND CONSUMER FUND I LP	HO BEE INVESTMENT SGD0.05	HONDURAS GOVERNMENT INTER 144A
HIGHLAND GOLD MINI ORD	HOCHTIEF AG NPV	H-ONE CO LTD
HIGHLIGHT COMMON CHF1	HODOGAYA CHEMICAL CFD	HONEYWELL INTERNATIONAL INC
HIGHWEALTH CONSTRUCTION CORP	HOGANAS AG ORD 'B'SHS SWKR5	HONG KONG & CHINA GAS CO LTD
HIGHWOODS PROPERTIES INC	HOHSUI CORP JPY50 CFD	HONG KONG AIRCRAFT
HIKARI TSUSHIN INC JPY50 CFD	HOKKAIDO ELE POWER CO INC Y500	HONG KONG AND SHANGHAI HOTELS
HIKMA PHARMACEUTICALS ORD	HOKKAIDO ELECTRIC POWER CO INC	HONG KONG EXCHANGES & CLEARING
HILL & SMITH ORD GBP0.25	HOKKAN HOLDINGS LIMITED Y50	HONG LEONG ASIA SGD0.20
HILLMAN GROUP INC/THE	HOKKOKU BANK LTD CFD	HONG LEONG BANK MYR1
HILL-ROM HOLDINGS INC	HOKUHOKU FINANCIAL GR INC CFD	HONG LEONG FIN MYR1
HILLSHIRE BRANDS CO	HOKUHOKU FINANCIAL GROUP INC	HONGHUA GROUP LTD HKD0.10
HILONG HOLDING LTD	HOKURIKU ELEC IND CO LTD CFD	HONGKONG LAND HLDGS LTD ORD
HINES US OFFICE VALUE ADDED	HOKURIKU ELEC PWR CO INC Y500	HOOSIERS HLDGS CO LTD CFD
HINO MOTORS LTD Y50	HOKURIKU ELECTRIC POWER CO INC	HOOSIERS HLDGS COLTD
HINOKIYA HOLDINGS CO LTD	HOKUTO CORP CFD	HOPEFLUENT GROUP HLDGS LTD
HIOKI E. E. CORP JPY50 CFD	HOLCIM CHF2 (REGD)	HOPEWELL HOLDINGS HKD2.50
HIPEP V-ASIA PACIFIC & REST OF	HOLCIM INDONESIA TBK IDR500	HORIBA LTD CFD
HIROSE ELECTRONICS	HOLLY ENERGY PARTNERS LP	HORIZON NORTH LOGISTICS INC
HIROSHIMA BK CFD	HOLLY ENERGY PARTNERS LP / HOL	HORIZON(FORTUNE) SECURITIES CO
HIROSHIMA BK Y50	HOLLYFRONTIER CORP	HORMEL FOODS CORP
HISAMITSU PHARM CO NPV	HOLLYSYS AUTOMATION	HORNBECK OFFSHORE SERV 144A
HISCOX ORD GBP0.6179778	HOLOGIC (7/12) TLB	HORNBECK OFFSHORE SERVICE 144A
HITACHI CAPITAL JPY50	HOLOGIC INC	HORNBECK OFFSHORE SERVICES INC
HITACHI CAPITAL JPY50 CFD	HOMBURG INVEST INC	HORSESHOE BALTIMORE 4/13 TLB
HITACHI CHEMICAL CO LTD Y50	HOME BANCSHARES INC/AR	HOSIDEN CORP CFD
HITACHI CONSTRUCTION MACHINERY	HOME DEPOT INC/THE	HOSPIRA INC
HITACHI HIGH TECHNOLOGIES CORP	HOME EQUITY LOAN TRUST HSA4 A	HOSPITALITY PROP TRUST PFD STK
HITACHI HIGH-TECHNOLOGIES CORP	HOME EQUITY MORTGAGE LOA H1 A1	HOSPITALITY PROPERTIES TRUST
HITACHI LTD CFD	HOME EQUITY MORTGAGE LOAN A A	HOST HOTELS & RESORTS INC

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HOST HOTELS & RESORTS LP	HUNTER FAN 12/12 TL	IBIDEN CO Y50
HOST MARRIOTT CORP NEW COM	HUNTINGTON BANCSHARES INC/OH	IBJ LEASING CO LIMITED NPV CFD
HOSTESS BRANDS 3/13 COV-LITE	HUNTINGTON INGALLS INDUSTRIES	IBS GROUP HOLDINGS LTD GDR
HOTAI MOTOR CO TWD10	HUNTSMAN CORP	ICADE NPV (POST MERGER)
HOTEL SHILLA CO KSWN5000	HUNTSMAN INTERNATIONAL LLC	ICAHN ENTERPRISES LP / ICAHN E
HOUGHTON 12/12 2ND LIEN (USD)	HURON CONSULTING GROUP INC	ICAP ORD GBP0.10
HOUSE FOOD INDUSTRIAL CO CFD	HURXLEY CORP JPY50 CFD	ICAP PLC CFD
HOVNANIAN ENTERPRISES INC	HUSKY ENERGY INC	ICG EUROPE FUND V NO.1 LP
HOWA MACHINERY LTD JPY50	HUSQVARNA AB SER B NPV	ICG GROUP INC
HOWARD HUGHES CORP/THE	HUSTEEL CO KRW5000	ICHIA TECHNOLOGY TWD10
HOYA CORP NPV CFD	HUTCHISON PORT HOLDINGS TRUST	ICHIKAWA WOOLENCFD
HOYA PENTAX HD CORPORATION	HUTCHISON TELECOMMUNICATIONS	ICHIKOH INDUSTRIES Y50
HSBC BANK USA NA/NEW YORK NY	HUTCHISON WHAMPOA HK\$0.25	ICHINEN HOLDINGS NPV CFD
HSBC CAPITAL FUNDING LP/JERSEY	HUTCHISON WHAMPOA INTERNA REGS	ICHIROKUDO CO LTD NPV
HSBC FINANCE CORP	HYATT HOTELS CORP	ICHIYOSHI SECURITIES CFD
HSBC HLDGS ORD USD0.50 (UK)	HYDRO-QUEBEC	ICHIYOSHI SECURITIES Y50
HSBC HLDGS USD0.50 HONGKONG	HYLAND SOFTWARE 10/12 COV-LT	ICICI BANK LTD
HSBC HOLDINGS PLC	HYOSUNG T&CKSWN5000	ICICI BANK LTD 144A
HSBC HOLDINGS PLC CFD	HYPERMARCAS SA COM NPV	ICOM INCORPORATED JPY50 CFD
HSBC USA INC	HYPOTHEKENBANK FRANKFURT AG	ICON PLC
HSN INC	HYSAN DEVELOPMENT HK\$5	IDACORP INC
HTC CORP	HYUNDAI AUTO RECEIVABLES B A4	IDEARC INC
HUA HAN BIO-PHARMA HKD0.1	HYUNDAI CAPITAL AMERICA 144A	IDEMITSU KOSAN CO LTD NPV
HUA NAN FINANCIAL TWD10	HYUNDAI DEPT STORE KRW5000	IDEX CORP
HUA YANG BERHAD MYR1	HYUNDAI DEVELOPMENT CO	IDEX LABORATORIES INC
HUABAO INTERNATIONAL HOLDINGS	HYUNDAI ENGR & CONSTR CO	IDFC LTD INR10
HUAKU DEVELOPMENT CO LTD TWD10	HYUNDAI FIRE & MARINE	IG GROUP HOLDINGS PLC
HUANENG POWER INTL INC H SHS	HYUNDAI GLOVIS CO LTD	IG GROUP HOLDINGS PLC CFD
HUB GROUP INC	HYUNDAI HEAVY IND CO KRW5000	IGATE CORP
HUBBELL INC	HYUNDAI HY COMMUNICATIONS &	IGM FINANCIAL INC
HUDSON CITY BANCORP INC	HYUNDAI HYSKO CO LTD KRW5000	IGNITE RESTAURANT GROUP INC
HUDSON PACIFIC PROPERTIES INC	HYUNDAI MERCHANT MARINE CO	IGNITION VENTURE PARTNER IV LP
HUDSON TECHNOLOGIES INC	HYUNDAI MIPO DOCK KRW5000	IGNITION VENTURE PARTNERS II
HUFVUDSTADEN AB	HYUNDAI MOBIS	IGNITION VENTURE PARTNERS III
HUGHES SATELLITE SYSTEMS CORP	HYUNDAI MOTOR CO	IGUATEMI EMPRESA SHOPPING COM
HUGO BOSS AG	HYUNDAI MTR CO	IHARA CHEMICAL IND CFD
HUHTAMAKI OYJ	HYUNDAI SECURITIES CO KSWN5000	IHARA CHEMICAL IND Y50
HUISH DETERGENTS 3/13 COV-LITE	HYUNDAI WIA CORP	IHH HEALTHCARE BHD
HULIC CO LTD	HYUNDI STEEL CO KRW5000	IHI CORP CFD
HUMANA INC	I K K INC	IHI CORP Y50
HUMAX CO LTD/NEW	IAC/INTERACTIVECORP	IHS INC
HUNG HING PRINTING GROUP	IASIS HEALTHCARE LLC / IASIS C	IIDA HOME MAX JPY50
HUNG POO REAL ESTA TWD10	IBERDROLA SA EUR0.75 (POST	IIDA HOME MAX JPY50 CFD
HUNGARIAN DEVELOPMENT BANK	IBERDROLA SA ORD EUR3	IINET NPV
HUNGARY GOVERNMENT BOND	IBERIABANK CORP	II-VI INC
HUNGARY GOVERNMENT INTERNATION	IBERSOL SGPS SA PTE100	IJM CORP BERHAD MY\$1

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IL ST DEV WST RV IL ESCROW	INDOFOODS SUKSES M IDR100	INGENICO EUR1
ILFC E-CAPITAL TRUST II	INDONESIA GOVERNMENT INTERNATI	INGERSOLL-RAND CO
ILIAD NPV	INDONESIA TREASURY BOND	INGERSOLL-RAND GLOBAL HOLDING
ILLINOIS ST	INDORAMA VENTURES PCL	INGERSOLL-RAND PUBLIC LIMITED
ILLINOIS ST TXBL	INDOSAT IDR100	INGLES MARKETS INC 144A
ILLINOIS TOOL WORKS INC	INDOSAT PALAPA CO BV REGS	INGRAM MICRO INC
ILLUMINA INC	INDUSIND BANK LTD INR10	INGREDION INC
ILSHIN SPINNING KRW5000	INDUSTRIA DE DISENO TEXTIL SA	INLAND LAKE NORTH MANAGEMENT
ILUKA RESOURCES LIMITED	INDUSTRIAL & COMMERCIAL BANK O	INMARSAT FINANCE PLC 144A
IMAGINATION TECHNOLOGIES CFD	INDUSTRIAL ALLIANCE INS & FINL	INMARSAT ORD EUR0.000667
IMASEN ELEC IND CO JPY50 CFD	INDUSTRIAL BK OF KOREA KRW5000	INMARSAT PLC CFD
IMERYS EUR2	INDUSTRIAS CH SAB DE CV SER B	INNER MONGOLIA YITAI COAL CO
IMERYS EUR2 CFD	INDUSTRIAS PENOLES SAB DE CV	INNERWORKINGS INC
IMI ORD GBP0.25	INDUSTRIVARDEN AB SER C NPV	INNOLUX CORP
IMMOFINANZ AG NPV	INDYMAC INDX MORTGAGE AR1 1A1	INNOTECH CORP Y50
IMMUCOR 2/13 COV-LITE TL	INEOS (USD COV-LITE 4/12) TL1	INNOTEK LTD SGD0.1
IMPAC CMB TRUST SERIES 2 9 1A1	INEOS FINANCE PLC 144A	INNSCOR AFRICA LTD
IMPAC SECURED ASSETS CMN 2 A2C	INEOS USD 5/13 TL	INPEX CORPORATION
IMPAC SECURED ASSETS TR 2 1A1A	INERGY LP	INPHI CORP
IMPAC SECURED ASSETS TR 5 1A1B	INERGY MIDSTREAM LP	INRETAIL PERU CORP
IMPAC SECURED ASSETS TRU 3 A1B	INERGY MIDSTREAM LP / NRG 144A	INSIGHT VENTURE PARTNERS VI LP
IMPALA PLATINUM HOLDINGS LTD	INES CORP Y50	INSIGHT VENTURE PARTNERS VII
IMPERIAL HOLDING ZAR0.04	INFICON AG CHF5 (REGD)	INSULET CORP
IMPERIAL OIL LTD	INFINEON TECHNOLOGIES ORD NPV	INSURANCE AUSTRALIA GROUP PLC
IMPERIAL TOBACCO FINANCE 144A	INFINITY PHARMACEUTICALS INC	INSYS THERAPEUTICS INC
IMPERIAL TOBACCO GROUP ORD 10P	INFOBLOX INC	INTACT FINANCIAL CORP
IMPERVA INC	INFOCOM CORP	INTEGRATED DEVICE TECHNOLOGY I
IMPLENIA AG CHF4.85	INFOMART CORP	INTEGRYS ENERGY GROUP INC
IMS HEALTH 2/13 (USD) TL	INFONXX (US 2ND LIEN 12/06)	INTEL CORP
INABATA & CO Y50	INFOR (LAWSON) 9/12 TLB2	INTELLIGRATED 7/12 2ND LIEN TL
INC RESEARCH LLC 144A	INFOR US INC	INTELLIGRATED 7/12 COV-LITE TL
INCAPS FUNDING I LTD/INCAPS FU	INFORMA PLC CFD	INTELSAT JACKSON 9/12 TLB1
INCHCAPE PLC CFD	INFORMA PLC GBP0.10	INTELSAT JACKSON HOLDINGS 144A
INCITEC PIVOT NPV	INFORMATICA CORP	INTELSAT JACKSON HOLDINGS SA
INCLINE EQUITY PARTNERS III LP	INFORMATION SERVICES INTL	INTELSAT SA
INCYTE CORP LTD	INFOSYS LTD	INTER RAO UES OAO
INDEKS BILGISAYAR SISTEMLERI M	INFRAESTRUCTURA ENERGETICA NOV	INTERACTIVE BROKERS GROUP INC
INDEPENDENCE GROUP NL	ING AMERICAS ISSUANCE BV	INTERACTIVE DATA CORP
INDEPENDENT BANK CORP/ROCKLAND	ING BANK NV	INTER-AMERICAN DEVELOPMENT BAN
INDEPENDENT NEWS & MEDIA PLC	ING BANK NV 144A	INTERCEPT PHARMACEUTICALS INC
INDESIT COMPANY EUR0.90	ING FURMAN SELZ INVESTORS III	INTERCONEXION ELE COM COP32.8
INDEVUS PHARMACEUTICALS INC	ING GROEP N.V. CVA EUR0.24	INTERCONTINENTAL HOTELS GROUP
INDIANA MICHIGAN POWER CO	ING IM CLO 2013-2 LT 2X C REGS	INTERCONTINENTALEXCHANGE INC
INDIRA SISTEMAS SA EUR0.20	ING US INC	INTERCONTL HOTELS CFD
INDOCEMENT TUNGGAL PRAKARSA	ING US INC 144A	INTERDIGITAL INC/PA
INDOFOOD CBP SUKSES MAKMUR T	INGENICO CFD	INTEREP NATL RADIO SALES

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INTERFACE INC	INTRAWEST 12/12 TL	IRVINE CORE OFF 13-IRV A1 144A
INTERGROUP FINANCIAL SERVICES	INTREPID POTASH INC	IRVING CAPITAL PARTNERS II
INTERLINE BRANDS INC	INTRUM JUSTITIA NV ORD NPV	IRVING CAPITAL PARTNERS III
INTERLINE BRANDS INC/NJ	INTU PROPERTIES PLC GBP0.50	IS YATIRIM MENKUL DEGERLER
INTERMEC INC	INTUIT INC	ISAGEN S.A. E.S.P. COM STK
INTERMEDIA PARTNERS VII LP	INTUITIVE SURGICAL INC	ISEKI & CO CFD
INTERMEDIATE CAP GROUP ORD 20P	INUI STEAMSHIP CO LTD CFD	ISETAN MITSUKOSHI HOLDINGS LTD
INTERNATIONAL AUTOMOTIVE 144A	INVEMED CATALYST FUND LP	ISHARES CORE MSCI EMERGING MAR
INTERNATIONAL BANCSHARES CORP	INVENSENSE INC	ISHARES MSCI CANADA ETF
INTERNATIONAL BANK FOR RECONST	INVENSYS PLC	ISHARES MSCI CHINA ETF
INTERNATIONAL BANK OF AZERBAIJ	INVENSYS PLC CFD	ISHARES MSCI CHINA UNITS
INTERNATIONAL BUS MACHS CORP	INVENTEC CORP TWD10	ISHARES MSCI EAFE ETF
INTERNATIONAL BUSINESS MACHINE	INVENTURE FOODS INC	ISHARES MSCI EMERGING MARKETS
INTERNATIONAL CONSOLIDATED	INVERNESS HOTEL (MISC)	ISHARES MSCI INDIA ETF
INTERNATIONAL FINANCE CORP	INVESCO LTD	ISHARES MSCI INDIA INDEX ETF
INTERNATIONAL FLAVORS & FRAGRA	INVESTA OFFICE FUND	ISHARES MSCI MALAYSIA ETF
INTERNATIONAL FOREST PRODS LTD	INVESTEC LIMITED ZAR0.0002	ISHARES MSCI RUSSIA CAPPED ETF
INTERNATIONAL GAME TECHNOLOGY	INVESTEC ORD GBP0.0002	ISHARES MSCI SINGAPORE ETF
INTERNATIONAL LEASE FINAN 144A	INVESTOR AB SEK 6.25 'B'	ISHARES MSCI SOUTH KOREA
INTERNATIONAL LEASE FINANCE CO	INZI CO KRW500	ISHARES MSCI TAIWAN ETF
INTERNATIONAL PAPER CO	INZI DISPLAY KRW500	ISHARES RUSSELL 2000 ETF
INTERNATIONAL PERSONAL FIN CFD	IOCHPE-MAXION COM NPV	ISHIHARA SANGYO CFD
INTERNATIONAL PERSONAL FINANCE	IOI CORP MYR0.10	ISHII IRON WORKS CO LTD JPY50
INTERNATIONAL RECTIFIER CORP	IOI INVESTMENT L BHD	ISIS PHARMACEUTICALS INC
INTERNATIONAL SPEEDWAY CORP	ION MEDIA NETWORKS INC	ISLE OF CAPRI CASINOS INC
INTERNET BRANDS 2/13 TL	ION MEDIA NEWTWORKS INC WTS	ISRAEL CHEMICALS LTD
INTEROIL CORP	ION TRADING TECHNOLOGIES 5/13	ISRAEL CORP ORD SHK1
INTERPUBLIC GROUP OF COS INC/T	IPC THE HOSPITALIST CO INC	ISRAEL DISCOUNT BANK ILS0.1
INTERPUMP GROUP EUR0.52	IPCA LABORATORIES INR10(DEMAT	ISRAEL GOVERNMENT BOND - FIXED
INTERSERVE PLC	IPEK DOGAL ENERJI KAYNAKLARI	ISRAEL ST
INTERSIL CORP	IPG PHOTONICS CORP	ISTAR FINANCIAL (SECOND-OUT
INTERTAPE POLYMER GROUP INC	IPIC GMTN LTD	ISTAR FINANCIAL 10/12 TL
INTERTEK GROUP PLC CFD	I-PREFERRED TERM SECURITIES II	ISTYLE INC CFD
INTERTEK GROUP PLC ORD GBP0.01	I-PREFERRED TERM SECURITIES IV	ISUZU MOTORS LTD CFD
INTERWEST PARTNERS IX LP	IPSEN PROMESSES CFD	ISUZU MOTORS LTD Y50
INTERWEST PARTNERS VIII LP	IPSEN PROMESSES EUR1	IT HOLDINGS CORP
INTERWEST PARTNERS X LP	IPSOS	IT HOLDINGS CORPORATION CFD
INTESA SANPAOLO EUR0.52	IRELAND GOVERNMENT BOND	ITALMOBILIARE EUR2.60
INTESA SANPAOLO SPA	IREN SPA	ITALY BUONI POLIENNACPI-INFLAT
INTESA SANPAOLO SPA 144A	IRISH BANK RESOLUTION CORP LTD	ITALY BUONI POLIENNALI DEL TES
INTIME DEPARTMENT STORE GROUP	IRISH CONTL GROUP UTS(1 ORD &	ITALY GOVERNMENT INTERNATIONAL
INTL BK FOR RECON & DEV BD	I'ROM CO LTD NPV CFD	ITALY REP OF DEBS
INTL BK RECON & DEV WASH DC	IRON MOUNTAIN INC	ITAU UNIBANCO HOLDING SA
INTL CONSOLIDATED AIR CFD	IRONSHORE HOLDINGS US INC 144A	ITAU UNIBANCO HOLDING SA/ 144A
INTL CONTAINER TERMINAL SVCS	IRONWOOD PHARMACEUTICALS INC	ITAUSA - INVESTIMENTOS ITAU SA
INTOPS CO KRW500	IRPC PCL	ITC HOLDINGS CORP

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ITHACA ENERGY INC COM NPV	JAPAN FINANCE ORGANIZATION FOR	JIANGSU EXPRESSWAY CO 'H' CNY1
ITOCHU CORP CFD	JAPAN FOUNDATION ENGINEERING	JIANGSU XINCHENG REAL ESTATE
ITOCHU CORP Y50	JAPAN GOVERNMENT FIVE YEAR BON	JIANGXI COPPER CO 'H' CNV1
ITOCHU FUEL CORP Y50	JAPAN GOVERNMENT FORTY YEAR BO	JIDOSHA BUHIN KOG JPY50
ITOCHU SHOKUHN CO JPY50	JAPAN GOVERNMENT TEN YEAR BOND	JIMMY SANDERS 11/12 2ND LIEN
ITOCHU TECHNO SOLUTIONS CORP	JAPAN GOVERNMENT THIRTY YEAR B	JIMMY SANDERS 5/13 COV-LITE TL
ITOKI CREBIO CORP Y50	JAPAN GOVERNMENT TWENTY YEAR B	JIMOTO HOLDINGS INC CFD
ITRON INC	JAPAN PRIME REALTY INVEST CORP	JINDAL POLY FILMS INR10
ITT CORP	JAPAN PRIME REALTY JAPAN CFD	JIVE SOFTWARE INC
ITV ORD GBP0.10	JAPAN REAL ESTATE INVST CO CFD	JK CEMENTS LTD INR10
IVORY COAST GOVERNMENT INTERNA	JAPAN REAL ESTATE INVST CO JPY	JK TYRE & INDUSTRIES LTD INR10
IWATANI CORP NPV	JAPAN RETAIL FUND JAPAN CFD	JKX OIL & GAS ORD 10P
IXIA	JAPAN RETAIL FUND JAPAN RETAIL	JM AB NPV
IYO BANK LTD/THE	JAPAN STEEL WORKS Y50	JM SMUCKER CO/THE
IZUMI CO Y50 CFD	JAPAN TOBACCO INC Y50000	JMC STEEL GROUP INC 144A
IZUTSUYA CO Y50	JAPAN TOBACCO INC Y50000 CFD	JMI EQUITY FD V
J B CHEMICALS &	JAPANESE GOVERNMENT C15-INFLAT	JMI EQUITY FUND VI LP
J FRONT RETAILING CO LTD NPV	JARDEN CORP	JMI EQUITY FUND VII LP
J H WHITNEY V LP	JARDINE CYCLE & CARRIAGE LTD	JOHN DEERE CAPITAL CORP
J H WHITNEY VI LP	JARDINE MATHESON HLDGS ORD	JOHN DEERE OWNER TRUST 20 A A3
J H WHITNEY VII LP	JASA MARGA(INDONESIA HIGHWAY	JOHN DEERE OWNER TRUST 20 A A4
J P MORGAN CHASE 01-A G 144A	JASMINE INTERNATIONAL THB0.5	JOHN DEERE OWNER TRUST 20 B A3
J P MORGAN CHASE 01-A X 144A	JASTRZEBSKA SPOLKA WEGLOWA SA	JOHN DEERE OWNER TRUST A A3
J P MORGAN CHASE 05-LDP1 A-4	JAZZ PHARMACEUTICALS PLC	JOHN KEELLS HOLDINGS PLC
J W CHILDS EQUITY PARTNERS III	JAZZTEL PLC	JOHN WILEY & SONS INC
J.D.GROUP ORD ZAR	JB HUNT TRANSPORT SERVICES INC	JOHN WOOD GROUP PLC
J.K. LAKSHMI CEMENT LIMITED	JBF INDUSTRIES INR10	JOHNS HOPKINS UNIVERSITY
JABIL CIRCUIT INC	JBS SA COM NPV	JOHNSON & JOHNSON
JACCS CO LTD	JC DECAUX SA NPV	JOHNSON CONTROLS INC
JACK HENRY & ASSOCIATES INC	JC PENNEY CO INC	JOHNSON MATTHEY ORD GBP1.04761
JACK IN THE BOX INC	JC PENNEY CORP INC	JOHNSON MATTHEY ORDGBP1.047619
JACOBS ENGINEERING GROUP INC	JDS UNIPHASE CORP	JOHNSON SVC GROUP ORD 10P
JACOBS ENTERTAINMENT 10/12 TL	JEAN COUTU GROUP (PJC) INC	JOHNSTON PRESS ORD GBP0.10
JACQUET METAL SERVICE	JEFFERIES CAPITAL PARTNERS IV	J-OIL MILLS INC NPV
JAGUAR LAND ROVER AUTOMOT 144A	JEFFERIES FINANCE LLC / J 144A	JOLLIBEE FOODS CORP PHP1
JAMES HARDIE INDUSTRIES PLC	JEFFERIES GROUP LLC	JONES GROUP INC/THE
JANUS CAPITAL GROUP INC	JEFFERSON PARTNERS FUND IV	JONES LANG LASALLE INC
JAPAN 10YR BOND FUTURE (TSE)	JEFFERSON PLAZA (MISC	JOY GLOBAL INC
JAPAN AIRLINES CO LTD	JELD-WEN ESCROW CORP 144A	JOYCE BOUTIQUE ORD HKD0.10
JAPAN AIRPORT TERMINAL CO Y50	JENOPTIK AG NPV EURO	JOYO BANK CFD
JAPAN AVIATION ELECTRONICS Y50	JEON BUK BANK KRW5000	JOYO BANK Y50
JAPAN BANK FOR INTERNATIONAL C	JERONIMO MARTINS EUR1	JP MORGAN & CO INC
JAPAN BUSINESS COMPUTER CO Y50	JERONIMO MARTINS SGPS EUR5	JP MORGAN CHASE 05-PRKS 144A A
JAPAN CARLIT CO JPY50	JETBLUE AIRWAYS CORP	JP MORGAN CHASE BANK NA
JAPAN DIGITAL LABORATORY CO	JFE HOLDINGS INC NPV	JP MORGAN CHASE CNTZ-MZ 144A
JAPAN EXCHANGE GROUP INC	JGC CORP Y50	JP MORGAN CHASE CO CNTR D 144A

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JP MORGAN CHASE CO IWST C 144A	JTEKT CORP	KAR AUCTION SERVICES INC
JP MORGAN CHASE CO IWST D 144A	JU TENG INTERNATIONAL HOLDING	KARDEMIR KARABUK DEMIR CELIK
JP MORGAN CHASE CO JWMZ M 144A	JUBILANT FOODWORKS LTD	KARDEX AG-REG
JP MORGAN CHASE COM C2 XB 144A	JUHAYNA FOOD INDUSTRIES	KAS BANK NV CVA EUR1
JP MORGAN CHASE COM C3 A4 144A	JULIUS BAER GRUPPE AG	KASAI KOGYO CO LTD JPY50
JP MORGAN CHASE COM CBX D 144A	JUNGHEINRICH AG	KASIKORNBANK PCL
JP MORGAN CHASE COM MORT C1 D	JUNIPER NETWORKS INC	KASIKORNBANK PLC
JP MORGAN CHASE COM SEC CB6 B	JUPITER FUND MANAGEMENT-W/I	KASUMI CFD
JP MORGAN CHASE COMM C1 E 144A	JUPITER TELECOMMUNICATIONS CFD	KASUMI Y50
JP MORGAN CHASE COMM C2 D 144A	JUSTSYSTEM JPY50	KATAKURA INDS Y50 CFD
JP MORGAN CHASE COMM C4 E 144A	JVC KENWOOD HLDNGS INC NPV CFD	KATHMANDU HOLDINGS LTD
JP MORGAN CHASE COMM M PM1A A4	JX HOLDINGS INC	KATO SANGYO CO Y50
JP MORGAN CHASE COMMER CB14 AJ	JYOTHY LABORATORIES LTD INR10	KATO WORKS CO CFD
JP MORGAN CHASE COMMER CB18 A4	JYSKE BANK (AS) DKK10	KAUPTHING BANK HF
JP MORGAN CHASE COMMER CB20 AM	K + S AG SHS	KAWADA TECHNOLOGIE NPV
JP MORGAN CHASE COMMER LD11 A4	K WAH INTL HKD0.10	KAWAI MUSICAL INST CFD
JP MORGAN CHASE COMMER LDP8 AM	KABA HLDGS AG CHF10'B'(REGD)	KAWAI MUSICAL INST JPY50
JP MORGAN CHASE COMMER LDPX A3	KABEL DEUTSCHLAND HOLDING AG	KAWASAKI HEAVY INDUSTRIES Y50
JP MORGAN CHASE COMMERC C3 A3	KABU COM SECS CO LTD NPV CFD	KAWASAKI KISEN KAISHA Y50 CFD
JP MORGAN CHASE COMMERC CB8 B	KABU COM SECURITIES CO LTD NPV	KAYABA INDUSTRY CO Y50 CFD
JP MORGAN CHASE COMMERC CBX C	KAGOSHIMA BANK CFD	KAZMUNAIGAZ FINANCE SUB BV
JP MORGAN CHASE COMMERC CBX D	KAISER ALUMINUM CORP	KAZMUNAYGAS NATIONAL CO
JP MORGAN CHASE JWRZ E 144A	KAJIMA CORP Y50	KAZMUNAYGAS NATIONAL CO J 144A
JP MORGAN CP REP REPO	KAKAKU.COM INC	KAZMUNAYGAS NATIONAL CO JSC
JP MORGAN INTL DER PTN ELN	KAKIYASU HONTEN JPY50	KB FINANCIAL GROUP INC
JP MORGAN MORTGAGE TRUS A1 3A2	KALBE FARMA TBK PT	KB FINANCIAL GROUP INC KRW5000
JP MORGAN MORTGAGE TRUS A4 1A1	KAMEDA SEIKA CO LTD JPY50 CFD	KB HOME
JP MORGAN MORTGAGE TRUST A1 B1	KAMEI Y50	KBC GROUPE NPV
JP MORGAN POOLED VENTURE CAP	KAMIGUMI CO Y50	KBL PARTNERSHIP LP
JP MORGAN POOLED VENTURE III	KANAMOTO CO Y50	KBR INC
JP MORGAN STRUCTURED PRODUCT B	KANDENKO CO Y50	K-BRO LINEN INC
JP MORGAN US POOLED FINANCE II	KANEKA CORP NPV	KCC CORP KRW5000
J-PLANNING INC NPV CFD	KANEMATSU CORP Y50	KCE ELECTRONICS PCL
JPMCB STRATEGIC PROPERTY FUND	KANEMATSU CORP Y50 CFD	KDDI CORP CFD
JPMORGAN CHASE & CO	KANEMATSU-NNK CORP JPY50 CFD	KDDI CORP Y5000
JPMORGAN CHASE BANK NA	KANG YONG ELECTRIC PC -NVDR	KEIKYU CORP
JPMORGAN CHASE COMMER LDP3 A4A	KANGWON LAND INC KRW500	KEIO CORP Y50
JPMORGAN CHASE COMMERC CB11 A3	KANSAI ELEC POWER NPV	KEIO CORPORATION Y50 CFD
JPMORGAN CHASE COMMERC CB12 A4	KANSAI ELEC POWER NPV CFD	KEISEI ELECTRIC RAILWAY CO Y50
JPMORGAN CHASE COMMERC LDP5 AJ	KANSAI PAINT CO Y50	KEIYO BANK LTD Y50
JPMORGAN CHASE COMMERC LDP5 E	KANSAS CITY SOUTHERN	KELDA GROUP DEFERRED SHARES
JPMORGAN RV MARINE 1A A2 144A	KANSAS CITY SOUTHERN DE M 144A	KELLER GROUP ORD 10P
JPY (JAPANESE YEN)	KANSAS CITY SOUTHERN DE MEXICO	KELLOGG CO
JSE LIMITED ZAR0.10	KAO CORP	KELSO INVESTMENT ASSOC VIII LP
JSR CORP JPY50	KAO CORP NPV CFD	KELSO INVESTMENT ASSOCIATES
JSR CORP JPY50 CFD	KAPPA CREATE CO CFD	KEMAYAN CORPORATION BHD

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KEMET CORP	KINDEN CORPORATION Y50	KOC HLDG TRY1
KEMPER CORPORATION	KINDER MORGAN ENERGY PARTNERS	KOC HOLDING AS 144A
KENEDIX INC JAP NPV CFD	KINDER MORGAN INC/DELAWARE	KODIAK OIL & GAS CORP
KENEDIX REALTY INVESTMENT CORP	KINDER MORGAN MANAGEMENT LLC	KODIAK OIL & GAS CORP 144A
KENKO MAYONNAISE JPY50	KINEPOLIS GROUP NPV	KOHL'S CORP
KENNAMETAL INC	KINETIC CONCEPTS 6/13 (USD) D1	KOITO MANUFACTURING CO Y50
KENTUCKY ST ASSET/LIABILITY CO	KINETIC CONCEPTS INC / KCI USA	KOKUYO CO Y50
KENYA COMMERCIAL BANK KES1	KING YUAN ELECTRONICS CO LTD	KOLAO HOLDINGS
KEPPEL CORP NPV	KINGBOARD CHEM HLDG HK\$0.10	KOLON CORP
KEPPEL LD STK SG\$0.50	KINGFISHER ORD GBP0.157142857	KOLON INDUSTRIES INC/NEW
KERING EUR4.00	KINGMAKER FOOTWEAR HLDGS ORD	KOMAI TEKKO INC CFD
KERN RIVER FUNDING CORP	KINGS TOWN BANK	KOMATSU CFD
KERNEL HOLDING SA NPV	KINGSGATE CONSD NL NPV	KOMATSU SEIREN CO Y50
KERR-MCGEE CORP	KINGSOFT CORP LTD USD0.0005	KOMATSU WALL IND JPY50
KERRY GROUP 'A' ORD EUR CFD	KINKI SHARYO CO CFD	KOMATSU WALL IND JPY50 CFD
KERRY GROUP 'A' ORD EURO.125	KINKI SHARYO CO JPY50	KOMATSU Y50
KERRY PROPERTIES LTD ORD HKD1	KINNEVIK INVESTMENT AB SEK0.1	KOMERCNI BANKA ORD CZK500
KESKO OYJ EUR2 SER'B'	KINROSS GOLD CORP	KOMMUNALBANKEN AS
KEY ENERGY SERVICES INC	KINSUS INTERCONNECT TECHNOLOGY	KOMMUNALBANKEN AS 144A
KEY SAFETY SYSTEMS 5/13 TLB	KINTETSU CORP Y50	KONAKA CO LTD JPY50
KEYCORP	KINTETSU WORLD EXP CFD	KONAKA CO LTD JPY50 CFD
KEYCORP STUDENT LOAN TRU A 1A2	KINTETSU WORLD EXP JPY50	KONAMI CO JPY50
KEYCORP STUDENT LOAN TRUS A A2	KINZUA MANAGEMENT UNIT	KONE CORPORATION NPV ORD B
KEYCORP STUDENT LOAN TRUS B A2	KIRBY CORP	KONECRANES OYJ EURO.50
KEYENCE CORP NPV	KIRIN BREWERY Y50 CFD	KONGSBERG AUTOMOTIVE NOK0.50
KEYERA CORP	KIRIN HOLDINGSCO LTD Y50	KONICA MINOLTA INC
KEYNOTE SYSTEMS INC	KIRKLAND'S INC	KONINKLIJKE AHOLD NV EURO.30
KEYSTONE FOREST INVESTMENTS	KISCO CORP KRW5000	KONINKLIJKE BAM GROEP NV
KEYSTONE HELP	KISWIRE LTD KRW1000	KONINKLIJKE DSM NV EUR1.5
KEYSTONE VENTURE IV L P	KITAGAWA IRON WORKS CO CFD	KONINKLIJKE KPN NV EURO.24
KFW	KITANO CONST CORP Y50	KONINKLIJKE PHILIPS ELECTRONIC
KGHM INTERNATIONAL LTD 144A	KKR 2006 FUND (OVERSEAS) LP #1	KONINKLIJKE PHILIPS NV
KGHM POLSKA MIEDZ PLN 10 BR	KKR GROUP FINANCE CO II L 144A	KONINKLIJKE VOPAK NV EURO.5
KGI SECURITIES THA THB5.70	KLABIN SA	KONISHI CO Y50
KIA MOTORS CORP	KLA-TENCOR CORP	KONTRON AG NPV
KIATNAKIN BK PCL THB10 (NVDR)	KLCC REIT STAPLED UNITS	KOPPERS BUILDING (MISC)
KIKKOMAN SHOYU CO Y50	KLEPIERRE EUR1.4	KOPPERS HOLDINGS INC
KILROY REALTY CORP	KLEPIERRE EUR1.4 CFD	KOPPERS INC
KILROY REALTY LP	KLINE HAWKES PACIFIC L P	KOREA AEROSPACE INDUSTRIES LTD
KIMBERLY CLARK DE MEXICO SAB	KLOECKNER & CO SE NPV (REGD)	KOREA DEVELOPMENT BANK/THE
KIMBERLY-CLARK CORP	KNIGHT CAPITAL GROUP INC	KOREA DISTRICT HEATING CORP
KIMCO REALTY CORP	KNIGHTSBRIDGE VENTURE CAPITAL	KOREA ELEC PWR CORP KSWN5000
KIMCO RLTY CORP COM	KNOLL INC	KOREA FLANGE IND CO KRW5000
KIMOTO CO Y50	KNOT OFFSHORE PARTNERS LP	KOREA GAS KRW5000
KIMOTO CO Y50 CFD	KNOWLEDGE UNIVERSE EDUCATION L	KOREA INVESTMENT HLDGS CO LTD
KIMURA CHEM PLANTS JPY50	KOBE STEEL	KOREA NATIONAL OIL CORP 144A

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KOREA TREASURY BOND	KUNLUN ENERGY COMPANY LTD	LAN CHILE SA NPV
KOREA ZINC KSWN5000	KUNSUL CHEMICAL INDUSTRIAL CO	LANCASHIRE HLDGS COM CFD
KOREAN AIR LINES CO KSWN5000	KUONI REISEN HLDG CHF1(REGD)	LANCASHIRE HLDGS COM SHS
KOREAN REINSURANCE KRW500	KURA CORPORATION CFD	LANCASTER COLONY CORP
KORTEK CORPN KRW500	KURABO INDUSTRIES CFD	LAND O' LAKES INC 144A
KOSAIDO JPY50	KURABO INDUSTRIES Y50	LAND SECS GP ORD GBP0.10 REITS
KOSMOS ENERGY LTD	KURARAY CO Y50	LAND SECURITIES GROUP PLC CFD
KOSSAN RUBBER INDUSTRIES	KURITA WATER INDUSTRIES NPV	LANDEC CORP
KOURAKEN CORP JPY50 CFD	KURODA ELECTRIC NPV	LANDMARK EQUITY PARTNERS II
KOZA ALTIN ISLETMELERI AS	KURODA ELECTRIC NPV CFD	LANDMARK EQUITY PARTNERS III
KPJ HEALTHCARE MYR1	KYOCERA CORP Y50	LANDMARK EQUITY PARTNERS IV
KPX HOLDINGS CORP	KYOCERA CORP Y50 CFD	LANDMARK EQUITY PARTNERS V L P
KRAFT FOODS GROUP INC	KYODO PRINTING CO Y50	LANDMARK EQUITY PARTNERS XIII
KRATON PERFORMANCE POLYMERS IN	KYOEI STEEL LTD NPV CFD	LANDMARK EQUITY PARTNERS XIV
KRATON POLYMERS LLC / KRATON P	KYOKUTO KAIHATSU Y50 CFD	LANDMARK MEZZANINE PARTNERS
KREA REAL ESTATE INVESTMENT	KYOKUTO SEC CO LTD NPV CFD	LANDRY'S INC 144A
KREDITANSTALT FUR WIEDERAUFBAU	KYOKUTO SECURITIES CO LTD NPV	LANDSTAR SYSTEM INC
KREUZ HOLDINGS LTD	KYORIN CO LTD NPV CFD	LANDWIRTSCHAFTLICHE RENTENBANK
KRG CAPITAL FUND I (PA) LP	KYORITSU MAINTENAN CFD	LANNETT CO INC
KRG CAPITAL FUND II LP	KYORITSU MAINTENAN JPY50	LANTHEUS MEDICAL IMAGING INC
KRG CAPITAL FUND III LP	KYOWA EXECO CORP Y50 CFD	LANXESS AG NPV
KRG CAPITAL FUND IV LP	KYOWA HAKKO KIRIN CO LTD	LAREDO PETROLEUM HOLDINGS INC
KROGER CO NTS	KYOWA HAKKO KIRIN CO LTD CFD	LAREDO PETROLEUM INC
KROGER CO/THE	KYUDENKO CORP Y50	LARGAN PRECISION C TWD10
KRONOS WORLDWIDE INC	KYUNG DONG CITY GAS CO KRW5000	LAS VEGAS SANDS CORP
KROTON EDUCACIONAL SA	KYUNGNAM ENERGY CO KRW500	LAS VEGAS SANDS LLC DELAYED B1
KRUNGTHAI BANK PUBLIC CO LTD	KYUSHU ELECTRIC POWER CO INC	LAS VEGAS SANDS LLC TERM B
KRUNGTHAI CARD THB10(NVDR)	L BRANDS INC	LASALLE HOTEL PROPERTIES
KSB (KLEIN SCH & BCKR NON V	L G CORP KRW5000	LASALLE INV MGT
KSL HLDGS BERHAD MYR0.05	L-3 COMMUNICATIONS CORP	LATISYS 3/13 TLB
KT CORP	L-3 COMMUNICATIONS HOLDINGS IN	LATITUDE MGMT RE CAP III INC
KT&G CORP	LA FRONTERA GENERATION 5/13 TL	LAURENTIAN BANK OF CANADA
KTCS CORP	LABORATORY CORP OF AMERICA HOL	LAVENDON GROUP ORD 1P
KTIS CORP	LADBROKES ORD GBP (CONS)	LAWSON INC NPV
KUALA LUMPUR KEPONG BERHAD	LADBROKES PLC CFD	LAZARD EMERGING MKTS EQUITY
KUBOTA CORPORATION Y50	LAFARGE MALAYSIA BHD MYR0.5	LAZARD GROUP LLC
KUEHNE & NAGEL AG CHF1(REGD)	LAFARGE REPUBLIC INC	LAZARD LTD SHS -A-
KUKA AG	LAFARGE SA EUR4.00	LB COML CONDUIT MTG 98-C1 K
KUKDO CHEMICAL IND CO KRW5000	LAGARDERE S.C.A. CFD	LB FOSTER CO
KULICKE & SOFFA INDUSTRIES INC	LAGARDERE S.C.A. EUR6.1(REG)	LB MERCHANT BANK PARTNERS II
KUMAGAI-GUMI	LAI SUN DEVELOPMENT CO	LB MULTIFAMILY MTG TR 91-4 A-1
KUMBA IRON ORE LTD NPV	LAI VEHICLE LEASE SEC A B 144A	LB UBS COML 2001-C7 CL P 144A
KUMHO PETRO CHEMICAL CO LTD	LAIRD PLC ORD GBP0.28125	LBBW
KUMIAI CHEM IND CO JPY 50 CFD	LAM RESEARCH CORP	LBC CREDIT PARTNERS FUND III
KUMPULAN FIMA BHD	LAM SOON THAILAND PCL	LBC CREDIT PARTNERS II LP
KUNGSLEDEN NPV	LAMAR ADVERTISING CO	LBC CREDIT PARTNERS III LP

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LBG CAPITAL NO.1 PLC	LEHMAN BRTH HLD (RICI) ESCROW	LI & FUNG HKD0.025
LB-UBS COMMERCIAL MO C2 G 144A	LEHMAN PROXY STANDISH - REC	LI HENG CHEMICAL FIBRE SGD0.1
LB-UBS COMMERCIAL MORTG C7 A1A	LEHMAN PROXY WAMCO - REC	LI NING CO LTD HKD0.01
LB-UBS COMMERCIAL MORTGA C1 A2	LEHMAN XS TRUST 2006-19 19 A2	LIAN BENG GROUP SGD0.05
LB-UBS COMMERCIAL MORTGA C1 A3	LEHMAN XS TRUST 2006-3 3 A1	LIBBEY GLASS INC
LB-UBS COMMERCIAL MORTGA C1 A4	LEHMAN XS TRUST 2007-1 1 1A2	LIBERTY GLOBAL PLC
LB-UBS COMMERCIAL MORTGA C1 AM	LEHMAN XS TRUST 2007-3 3 2A2	LIBERTY GLOBAL PLC SHS CL C
LB-UBS COMMERCIAL MORTGA C4 AJ	LEIGHTON HOLDINGS LTD ORD	LIBERTY HLDGS ORD ZAR0.25
LB-UBS COMMERCIAL MORTGA C6 AM	LEM REAL ESTATE HIGH-YIELD	LIBERTY INTERACTIVE CORP
LB-UBS COMMERCIAL MORTGA C7 A3	LEM REAL ESTATE HIGH-YIELD DEB	LIBERTY INTL PLC ORD GBP0.50
LB-UBS COMMERCIAL MORTGA C7 AM	LEM REAL ESTATE MEZZANINE FUND	LIBERTY MEDIA CORP
LB-UBS COMMERCIAL MORTGAG C2 E	LEND LEASE GROUP NPV	LIBERTY MUTUAL GROUP INC 144A
LB-UBS COMMERCIAL MORTGAG C5 C	LENDER PROCESSING SERVICES INC	LIBERTY PROPERTY LP
LB-UBS COMMERCIAL MORTGAG C7 C	LENNAR CORP	LIBERTY PROPERTY TRUST
LB-UBS COMMERCIAL MORTGAG C8 F	LENNAR CORP 144A	LIBERTY VENTURES
LC DEVELOPMENT SGD0.10	LENNOX INTERNATIONAL INC	LIC HOUSING FINANC INR2
LCCG DIVERSIFIED RISK CMBS	LENOVO GROUP LTD HKD0.025	LIFE CORPORATION JPY50 CFD
LCCG HIGH YIELD CMBS FUND III	LENOX STREET LTD 1A SN 144A	LIFE HEALTHCARE GROUP HOLDING
LCCG R E SPECIAL SITUATIONS	LEONI AG NPV	LIFE TECHNOLOGIES CORP
LCY CHEMICAL CORP	LEOPALACE 21 CORP	LIFE TIME FITNESS INC
LEAD FUTURE (LME)	LERADO GROUP HLDGS HKD0.10	LIFELOCK INC
LEAN HOGS FUTURE (CME)	LEUCADIA NATIONAL CORP	LIFEPOINT HOSPITALS INC
LEAP WIRELESS 10/12 TL	LEVEL 3 COMMUNICATIONS INC	LIG NON-LIFE INSURANCE CO LTD
LEAR CORP	LEVEL 3 FINANCING INC	LIGHT S A COM NPA
LEAR CORPORATION ESCROW	LEVI STRAUSS & CO	LIGHTINTHEBOX HOLDING CO LTD
LEARNING TREE INTERNATIONAL IN	LEXINGTON CAPITAL PARTNERS I	LIGHTOWER 4/13 2ND LIEN TL
LECTRA EUR1.5	LEXINGTON CAPITAL PARTNERS II	LIGHTOWER 4/13 TL
LEDO D.D. HRK380	LEXINGTON CAPITAL PARTNERS V	LIGHTSPEED VENTURE VIII
LEE & MAN PAPER MA HKD0.10	LEXINGTON CAPITAL PARTNERS VI	LIGHTSPEED VII LP
LEEDS WELD EQUITY PARTNERS IV	LEXINGTON CAPITAL PTNRS III LP	LILLY ELI & CO
LEG IMMOBILIEN AG	LEXINGTON REALTY TRUST	LIME ROCK PARTNERS IV LP
LEGACY RESERVES LP	LEXMARK INTERNATIONAL INC	LIME ROCK PARTNERS V LP
LEGAL & GENERAL GROUP ORD 2.5P	LF STRATEGIC REALTY INV II	LIME ROCK RESOURCES C L P
LEGG MASON INC	LF STRATEGIC REALTY INV L P	LIMEROCK PARTNRS III
LEGG MASON REAL ESTATE CAP	LG CHEM LTD	LIMONEIRA CO
LEGG MASON REAL ESTATE CAPITAL	LG CHEMICAL PREF KRW500	LIN TV (12/11) TLB
LEGGETT & PLATT INC	LG DISPLAY CO LTD	LINAMAR CORP
LEGRAND SA CFD	LG ELECTRONICS INC	LINCOLN ELECTRIC HOLDINGS INC
LEGRAND SA EUR4	LG FASHION CORP KRW5000	LINCOLN NATIONAL CORP
LEHMAN ABS MANUFACTURED H B A6	LG HOUSEHOLD & HEALTHCARE	LINDE AG NPV
LEHMAN BROS TREAS 144A	LG INDL SYSTEMS KRW5000	LINDSAY GOLDBERG & BESSEMER LP
LEHMAN BROS TREAS MTN 144A	LG INNOTEK CO KRW5000	LINDT & SPRUENGLI AG
LEHMAN BROTHERS COMMUNICATIONS	LG UPLUS CORP	LINDT SPRUENGLI PTG CERT CHF10
LEHMAN BROTHERS FL LLFA E 144A	LG&E AND KU ENERGY LLC	LINEAR TECHNOLOGY CORP
LEHMAN BROTHERS HLDGS INC	LH FINANCIAL GROUP PCL	LINGSEN PRECISION INDUSTRIES
LEHMAN BROTHERS HOLDINGS INC	LHP HOSPITAL 6/12 TL	LINICAL CO LTD CFD

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LINK REAL ESTATE INVT	LOOMIS AB NPV'B'	LUNDIN PETROLEUM A ORD
LINKEDIN CORP	LOPEZ HOLDINGS CORP PHP1	LUPATECH SA COM NPV
LINN ENERGY LLC	LORAL SPACE & COMMUNICATIONS	LUPIN LTD
LINN ENERGY LLC / LINN ENERGY	L'OREAL EURO.2	LUXOTTICA GROUP EUR0.06
LINTEC CORP CFD	LORILLARD INC	LUXOTTICA GROUP SPA
LINX SA	LORILLARD TOBACCO CO	LVMH MOET HENNESSY EUR0.30
LION BREWERY CEYLN LKR10	LOS ANGELES CA UNIF SCH DIST	LVMH MOET HENNESSY LOUIS VUITT
LION DIVERSIFIED MYR0.50	LOTTE CHEMICAL CORP	LYNX I CORP 144A
LION FOREST INDUSTRIES BERHAD	LOTTE CHILSUNG BEVERAGE	LYNX II CORP 144A
LIONS GATE ENTERTAINMENT CORP	LOTTE CONFECT KRW5000	LYONDELLBASELL INDUSTRIES NV
LIPOSCIENCE INC	LOTTE FOOD CO LTD	M DIAS BRANCO SA
LIPPO CIKARANG IDR500	LOTTE SHOPPING CENTER CO	M VIDEO OJSC
LIPPO KARAWACI IDR250 (POST	LOTTOMATICA SPA CFD	M&T BANK CORP
LIPPO LTD HKD0.10	LOUISIANA-PACIFIC CORP	M&T BANK CORP 144A
LIQUIDNET HOLDINGS 5/13 TL	LOWE ENTERPRISES	M/C VENTURE PARTNERS V LP
LISTRINDO CAPITAL BV 144A	LOWE GTO	M3 INC
LITE-ON TECHNOLOGY CORP TWD10	LOWE'S COS INC	MABUCHI MOTOR Y50
LITHIA MOTORS INC	LPKF LASER & ELECTRONICS NPV	MACDERMID 6/13 2ND LIEN
LITHUANIA GOVERNMENT INTERNATI	LPL FINANCIAL HOLDINGS INC	MACDERMID 6/13 COV-LITE TL
LITTLE EARTH CORP CO LTD	LPP SA PLN2	MACERICH CO/THE
LIVE CATTLE FUTURE (CME)	LS CORP KRW5000	MACH ONE 2004 1 LLC 144A
LIVESENSE INC CFD	LSI CORP	MACH ONE 2004-1A ULC 1A H 144A
LIVINGSTON 4/13 2ND LIEN TL	LSI INDUSTRIES INC	MACK-CALI REALTY CORP
LIXIL GROUP CORPORATION	LSL PROPERTY SERVICES GBP0.002	MACK-CALI REALTY LP
LKQ CORP	LSR GROUP	MACNICA INC NPV
LKQ CORP 144A	LSTAR COMMERCIAL MORT 1 B 144A	MACQUARIE GROUP LIMITED NPV
LLOYDS BANKING GROUP PLC	LSTAR COMMERCIAL MORT 1 D 144A	MACQUARIE PA TAP I
LLOYDS TSB BANK PLC	LTK ENGINEERING CO TWD10	MACY'S INC
LLR EQUITY PARTNERS II LP	LUBELSKI WEGIEL BOGDANKA SA	MACY'S RETAIL HOLDINGS INC
LLR EQUITY PARTNERS III LP	LUBERT ADLER IV	MADISON DEARBORN CAPITAL
LLR EQUITY PARTNERS LP	LUBERT ADLER REAL ESTATE FD	MADISON DEARBORN PTNERS V LP
LNR CDO 2002-1 LTD 1A DFL 144A	LUBERT ADLER REAL ESTATE FUND	MADISON MARQUETTE RETAIL
LOBLAW COMPANIES LTD	LUBERT ALDER REAL ESTATE FD	MADISON PARK FUNDING I LT 1A E
LOCAL TV FINANCE LLC 144A	LUBERT-ADLER RE FUND IV LP	MADISON PARK FUNDING I LT 9X D
LOCALIZA RENT A CAR SA COM NPV	LUCKY CEMENT(PAKISTAN)PKR10	MADISON SQUARE GARDEN CO/THE
L'OCCITANE INTERNATIONAL SA	LUEN THAI HLDGS ORD USD0.01	MAEDA CORP Y50
LOCKHEED MARTIN CORP	LUFKIN INDUSTRIES INC	MAEDA KOSEN CO LTD CFD
LOEWS CORP	LUKOIL OAO-CLS	MAEDA ROAD CONSTRUCTION Y50
LOGITECH INTL SA CHF0.25(REGD)	LUKOIL INTERNATIONAL FINANCE B	MAEZAWA KAISEI INDUSTRIES CO
LOJAS AMERICANAS SA	LUKOIL OAO-SPON ADR	MAEZAWA KYUSO INDUSTRIES CO
LOJAS RENNER SA COM NPV	LULULEMON ATHLETICA INC	MAGELLAN MIDSTREAM PARTNERS LP
LONDON STOCK EXCHANGE GROUP	LUMAX INTERNATIONAL CORP	MAGNA INTL INC
LONG BEACH AVENUE (MISC	LUMBER LIQUIDATORS HOLDINGS IN	MAGNACHIP SEMICONDUCTOR SA / M
LONG BON INTERNATIONAL CO LTD	LUMBERMENS MUTUAL CASUALTY CO	MAGNIT OJSC
LONGFOR PROPERTIES	LUMENS CO LTD KRW500	MAGNUM HUNTER RESOURCES CORP
LONZA GROUP AG CHF1(REGISTERED	LUNDBECK (H) A/S DKK5	MAGYAR OLAJ ES GAZIPARE

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MAGYAR TELEKOM HUF100 REGD	MARUBENI CORP Y50	MAXIS BHD 6012
MAHINDRA & MAHINDRA FINANCIAL	MARUBUN CORP CFD	MAXLINEAR INC
MAIDENFORM BRANDS INC	MARUBUN CORP JPY50	MAXYGEN INC
MAIL.RU GROUP LTD	MARUI GROUP CO LTD Y50	MAZDA MOTOR CORP NPV
MAISONS FRANCE COMFORT NPV	MARUICHI STEEL TUBE Y50	MAZDA MOTOR CORP NPV CFD
MAKITA CORP CFD	MARUKA MACHINERY JPY50	MBF HLDGS BHD MYR1(POST RECON)
MAKITA CORP Y50	MARUSAN SECURITIES CO LTD CFD	MBIA INC
MALAYAN BANKING BERHAD MYRI	MARUWA CO LTD CFD	MCCORMICK & CO INC/MD
MALAYAN BANKING BHD	MARUWN CORPORATION JPY50 CFD	MCDERMOTT INTERNATIONAL INC
MALAYSIA AIRPORTS HLDGS BHD	MARVELL TECHNOLOGY GROUP LTD	MCDONALDS CO JAPAN CFD
MALAYSIA GOVERNMENT BOND	MARYLAND ST	MCDONALDS CO JAPAN JPY50
MALYSIAN NATL REI MYR1	MARYLAND ST HLTH & HGR EDUCTNL	MCDONALD'S CORP
MALYSIAN PACIFIC INDS BHD	MASCO CORP	MCGRAW HILL FINANCIAL INC
MAN SE ORD NPV	MASIMO CORP	MCGRAW-HILL 3/13 COV-LITE TL
MAN STRATEGIC HOLDINGS PLC CFD	MASSACHUSETTS BAY MA TRANSPRTN	MCKESSON CORP
MAN WAH HOLDINGS LTD	MASSACHUSETTS ST HLTH & EDUCTN	MCLEOD RUSSEL INDIA LTD INR5
MANI INC JPY50 CFD	MASSMART HOLDINGS LTD	MCMORAN EXPLORATION CO
MANITEX INTERNATIONAL INC	MASSMUTUAL GLOBAL FUNDING 144A	MCPHERSONS LTD NPV
MANITOWOC CO INC/THE	MASSMUTUAL GLOBAL FUNDING II	MD MEDICAL GROUP INVESTMENTS
MANPOWERGROUP INC	MASTEC INC	MDC HOLDINGS INC
MANTECH INTERNATIONAL CORP	MASTER CREDIT CARD T 2A A 144A	MDU RESOURCES GROUP INC
MANUFACTURED HOUSING CO 2 IIA2	MASTERCARD INC	MEAD JOHNSON NUTRITION CO
MANUFACTURED HOUSING CON 2 IA2	MASTR ADJUSTABLE RATE M 13 2A2	MEADWESTVACO CORP
MANULIFE FINANCIAL CORP	MASTR ADJUSTABLE RATE MO 6 1A2	MECOM GROUP PLC
MAPELEY ORD NPV CFD	MASTR ADJUSTABLE RATE MO 6 7A1	MEDA AB SER A NPV (POST SPLIT)
MAPFRE SA EUR0.10	MASTR ADJUSTABLE RATE MO 7 3A1	MEDALLION FINANCIAL CORP
MAPLE LEAF FOODS INC	MASTR ADJUSTABLE RATE MOR 1 B1	MEDCO HEALTH SOLUTIONS INC
MAPLETREE GREATER CHINA COMMER	MASTR SEASONED SECURITIZ 2 4A1	MEDIA NUSANTARA CITRA TBK PT
MARATHON OIL CORP	MATERION CORP	MEDIACOM LLC / MEDIACOM CAPITA
MARATHON PETROLEUM CORP	MATLIN PATTERSON GLOBAL OPP	MEDIASET ESPANA COMUNICACION
MARATHON REAL ESTAT 1A A1 144A	MATLIN PATTERSON OPPTYS GLOBAL	MEDIASET SPA CFD
MARATHON REAL ESTATE 1A B 144A	MATRIX SERVICE CO	MEDIATEK INC
MARCOPOLO SA	MATSON INC	MEDICAL RESOURCES INC
MARICOPA CITRUS	MATSUMOTOKIYOSHI HOLDINGS CO	MEDIDATA SOLUTIONS INC
MARINE HARVVEST NOK.75	MATSUYA FOODS CO LTD CFD	MEDIFAST INC
MARINER HEALTH GRP SR SUB B	MATSUYA Y50 CFD	MEDIOBANCA SPA EUR0.5
MARKEL CORP	MATTAMY GROUP CORP 144A	MEDIOLANUM NPV POST SUBD
MARKET VECTORS GOLD MINERS ETF	MATTEL INC	MEDIOLANUM NPV POST SUBD CFD
MARKS & SPENCER GROUP ORD	MATTERHORN MOBILE HOLDINGS SA	MEDIPAL HOLDINGS CORP
MARKWEST ENERGY PARTNERS LP	MATTHEWS INTERNATIONAL CORP	MEDIVATION INC
MARKWEST ENERGY PARTNERS LP /	MATTHEWS INTL CORP PA CL A	MEDNAX INC
MAROC TELECOM MAD6	MATTRESS FIRM HOLDING CORP	MEDTRONIC INC
MARQUETTE TRANSPORTATION CO /	MAUREL ET PROM CFD	MEDUSA MINING LTD
MARRIOTT INTERNATIONAL INC/DE	MAUREL ET PROM EUR0.77	MEG ENERGY CORP
MARSH & MCLENNAN COS INC	MAXIM INTEGRATED PRODUCTS INC	MEG ENERGY CORP 144A
MARTIN MARIETTA MATERIALS INC	MAXIMUS INC	MEGA ADVANCE INVESTMENTS 144A

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MEGA BRANDS INC	MERRILL LYNCH & CO INC	MEXICAN UDIBONOS-INFLAT
MEGA FINANCIAL HOLDING CO LTD	MERRILL LYNCH & CO MTN TR00432	MEXICHEM SAB DE CV
MEGACABLE HOLDINGS SAB DE CV	MERRILL LYNCH FINANCIAL ASSETS	MEXICHEM SAB DE CV 144A
MEGACHIPS CORP CFD	MERRILL LYNCH FINL ASSET INC	MEXICO GENERADORA DE ENERGIA S
MEGAFON(OJSC) GDR EACH REPR 1	MERRILL LYNCH FINL ASSETS INC	MEXICO GOVERNMENT INTERNATIONA
MEGGITT ORD5P	MERRILL LYNCH INTL	MEZZ CAP COML 04-C1 CL 144A
MEIJI HOLDINGS CO LTD	MERRILL LYNCH INTL & CO CV	MEZZ CAP COML 04-C1 CL D 144A
MEIJI HOLDINGS CO NPV CFD	MERRILL LYNCH INTL CT	MEZZ CAP COML 04-C2 CL E 144A
MEISEI INDUSTRIAL CO LTD	MERRILL LYNCH MORT MKB1 F 144A	MEZZ CAP COML MTG 04-C2 144A
MEITEC CORP CFD	MERRILL LYNCH MORTGAGE CIP1 A2	MEZZ CAP COMMERCIAL C2 X 144A
MEITEC Y50	MERRILL LYNCH MORTGAGE I C1 A3	MEZZ CAP COMMERCIAL C3 D 144A
MEIWA CORPORATION JPY 50 CFD	MERRILL LYNCH MORTGAGE KEY1 A4	MEZZ CAP COMMERCIAL C3 E 144A
MELCO HLDGS INC NPV CFD	MERRILL LYNCH MORTGAGE LC1 AJ	MEZZ CAP COMMERCIAL C3 F 144A
MELCOR DEVELOPMENTS LTD	MERRILL LYNCH MORTGAGE T C1 A4	MEZZ CAP COMMERCIAL C3 G 144A
MELEXIS NPV	MERRILL LYNCH MORTGAGE T C1 AJ	MFA FINANCIAL INC
MELLANOX TECHNOLOGIES LTD	MERRILL LYNCH MTG 02-MW1 CL H	MGIC INVESTMENT CORP
MELROSE INDUSTRIES PLC0.1	MERRILL LYNCH MTG 97-C2 F	MGM CHINA HOLDINGS LTD
MELROSE STUDENT HOUSING (MISC	MERRILL LYNCH MTG P/T 99-CL G	MGM RESORTS INTERNATIONAL
MEMORIAL PRODUCTION PARTNERS L	MERRILL-CW14 FAWAZ ABDULAZ	MGP EUROPE FUND III L.P.
MEMPHIS TN CTR CITY REVENUE FI	MESA WEST CAPITAL C 1A A1 144A	MGPA ASIA FUND III LP
MEMSIC INC	MESA WEST CAPITAL C 1A A2 144A	MHP SA GDR - REG S
MEN'S WEARHOUSE INC/THE	MESA WEST CAPITAL CD 1A H 144A	MIAMI-DADE CNTY FL FACS AUTH
MENTOR GRAPHICS CORP	MESIROW ABSOLUTE RETURN FUND	MICEX RTS
MERCADOLIBRE INC	MET GOVT NASHVILLE & DAVIDSON	MICHAEL FOODS GROUP INC
MERCEDES-BENZ AUTO LEASE A A3	MET TRANSPRTN AUTH NY DEDICATE	MICHAEL KORS HOLDINGS LTD
MERCEDES-BENZ AUTO RECEIV 1 A4	MET TRANSPRTN AUTH NY REVENUE	MICHAEL PAGE INTERNATIONAL CFD
MERCER INTERNATIONAL INC	METAIR INVESTMENTS ZAR0.02	MICHAEL PAGE INTL ORD GBP0.01
MERCIALYS SA	METALLOINVEST FINANCE LTD 144A	MICHAELS STORES INC
MERCK & CO INC	METALURGICA GERDAU SA	MICHELIN (CGDE)
MERCK KGAA NPV	METCASH LIMITED NPV	MICHELIN CIE GLE DES ETABL
MERCK SHARP & DOHME CORP	METHANEX CORP	MICHIGAN ST
MERCURIES & ASSOC TWD10	METHODE ELECTRONICS INC	MICRO FOCUS INTL ORD GBPO
MERCURY GENERAL CORP	METLIFE INC	MICRO STAR INTL TWD10
MEREDITH CORP	METLIFE INSTITUTIONAL FUN 144A	MICROCHIP TECHNOLOGY INC
MERGE HEALTHCARE INC	METRO AG ORD NPV	MICRON TECHNOLOGY INC
MERIDA INDUSTRY TWD10	METRO HLDGS SGD1	MICRONAS SEMICONDUCTOR CHF0.05
MERIDIAN BIOSCIENCE INC	METRO INC	MICROS SYSTEMS INC
MERIDIAN VENTURE PARTNERS II	METRO PACIFIC INVESTMENTS CO	MICROSEMI (3/11) TLB
MERITAGE HOMES CORP	METROPCS WIRELESS INC	MICROSEMI CORP
MERITECH CAPITAL PARTNERS III	METROPCS WIRELESS INC 144A	MICROSOFT CORP
MERITECH CAPITAL PARTNERS IV	METROPOLITAN BANK & TRUST CO	MID ATLANTIC VENTURE FUND III
MERITECH CAPITAL PTNRS II LP	METROPOLITAN LIFE GLOBAL 144A	MID OCEAN CBO 2000- 1A A2 144A
MERITOR INC	METSA BOARD OYJ	MID-AMERICA APARTMENT COMMUNIT
MERITZ FINANCE HOLDINGS CO L	METSO OYJ EUR1.70	MIDAMERICAN ENERGY CO
MERITZ FIRE & MARINE INSURANCE	METTLER-TOLEDO INTERNATIONAL I	MIDAMERICAN ENERGY HOLDINGS CO
MERMAID MARITIME PUBLIC	MEXICAN BONOS	MID-ATLANTIC VENTURE FD IV LP

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MID-CON ENERGY PARTNERS LP	MITSUBISHI CHEMICAL HOLDINGS C	MODERN TIMES GRP (MTG) SER B
MIDDLEBY CORP	MITSUBISHI CORP NPV	MODETOUR NETWORK INC
MIDLAND HOLDINGS LTD HKD0.1	MITSUBISHI ELECTRIC CORP Y50	MOHAWK INDUSTRIES INC
MID-STATE CAPITAL COR 1 B 144A	MITSUBISHI ESTATE CO LTD	MOLEX INC
MIDSTATES PETROLEUM CO IN 144A	MITSUBISHI ESTATE CO LTD CFD	MOLINA HEALTHCARE INC
MIDWAY AIRLINES CORP	MITSUBISHI GAS & CHEML CO Y50	MOLSON COORS BREWING CO
MIDWEST VANADIUM PTY LTD 144A	MITSUBISHI HEAVY IND NPV	MOMENTA PHARMACEUTICALS INC
MIE HOLDINGS CORP 144A	MITSUBISHI HEAVY INDUSTRIES NP	MOMENTIVE PERFORMANCE MATERIAL
MIJAYI ENGINEERING NPV CFD	MITSUBISHI KAKOKI CFD	MONADELPHOUS GROUP NPV
MILESTONE PARTNERS II LP	MITSUBISHI LOGISTICS CORP JPY5	MONDELEZ INTERNATIONAL INC
MILESTONE PARTNERS III LP 2	MITSUBISHI MATERIAL CORP Y50	MONDI PLC ORD EURO.20
MILESTONE PARTNERS IV LP 2	MITSUBISHI MOTOR CORP Y50	MONITRONICS INTERNATIONAL INC
MILL WHEAT EURO FUTURE (EOP)	MITSUBISHI PAPER MILLS CFD	MONOGATARI CORP/THE CFD
MILLENNIUM & COPTHORNE HOTELS	MITSUBISHI TANABE PHARM CORP	MONOGENESIS CORP
MILLENNIUM INORGANIC (2ND LIEN	MITSUBISHI UFJ FINANCIAL GROUP	MONONGAHELA POWER CO INC
MILLICOM INTL CELL SDR EACH	MITSUBISHI UFJ LEASE & FINANCE	MONONGAHELA POWER CO INC 144A
MILLS ESTRUTURAS E SERVICOS	MITSUI CHEMICALS JPY50	MONOTARO CO LTD NPV
MIMASU SEMICONDUCTOR INDUSTRY	MITSUI FUDOSAN CO LTD CFD	MONSANTO CO
MINATO BANK CFD	MITSUI FUDOSAN CO Y50	MONSTER BEVERAGE CORP
MINCOR RESOURCES NPV	MITSUI HIGH-TEC INC CFD	MONSTER WORLDWIDE INC
MINDRAY MEDICAL INTERNATIONAL	MITSUI HIGH-TEC Y50	MONTENEGRO GOVERNMENT INTERNAT
MINDTREE LTD	MITSUI HOME CO LTD	MONTGOMERY CNTY PA
MINE SAFETY APPLIANCES CO	MITSUI MATSUSHIMA CFD	MONTUPET EUR1.52
MINERA FRISCO SAB DE CV	MITSUI MATSUSHIMA JPY50	MONUMENTAL GLOBAL FUNDING III
MINERAL DEPOSITS LTD	MITSUI MINING & SMELTRIC CFD	MOODY'S CORP
MINERALS TECHNOLOGIES INC	MITSUI O.S.K. LINES JPY50	MOOG INC
MINERVA SA COM STK NPV	MIURA CO LTD CFD	MORGAN ADVANCED MATERIALS
MINOR INTERNATIONAL PUBLIC CO	MIYAZAKI BANK Y50	MORGAN CRUCIBLE CO CFD
MINTH GRP HKD0.10	MIZHO FINANCIAL GROUP INC CFD	MORGAN JP COML 1999-G8 G 144A
MIRACA HOLDINGS INC	MIZUHO FINL GP NPV	MORGAN JP COML 99-C7 144A
MIRAE ASSET SECURITIES CO	ML-CFC COMMERCIAL MORTGAG 1 AJ	MORGAN JP COML 99-C8 H 144A
MIRAIAL CO LTD NPV CFD	ML-CFC COMMERCIAL MORTGAG 4 AM	MORGAN KEEGAN SBA I/ 1 A1 144A
MIRAMAX LLC 1A A 144A	ML-CFC COMMERCIAL MORTGAG 5 A4	MORGAN STANLEY
MIRANT AMERICAS ESC GEN INC	ML-CFC COMMERCIAL MORTGAG 6 A4	MORGAN STANLEY 13-C9 D 144A
MIRVAC GROUP STAPLED SHS	MLP AG	MORGAN STANLEY 97 RR G1 144A
MISAWA HOMES CO LTD NPV	MMAF EQUIPMENT FINA AA A4 144A	MORGAN STANLEY 99-CAM1 M 144A
MISC BERHAD MYR1	MMC CORP BHD MY\$0.10	MORGAN STANLEY BAN C8 D 144A
MISSION BAY (MISC DOCUMENTS)	MMC NORILSK NICKEL	MORGAN STANLEY BANK C7 AS 144A
MISSISSIPPI ST	MMI HOLDINGS LTD	MORGAN STANLEY BANK C7 D 144A
MISSOURI PACIFIC RAILROAD CO	MMODAL 8/12 TLB	MORGAN STANLEY BANK OF A C5 A4
MISUMI GROUP INC Y50	MNC SKY VISION TBK PT	MORGAN STANLEY BANK OF A C7 A4
MITANI CORP JPY50	MOBILE CHALLENGER INTERMEDIATE	MORGAN STANLEY BANK OF A C8 A1
MITO SECURITIES CO JPY50 CFD	MOBILE MINI INC	MORGAN STANLEY BANK OF A C9 AS
MITRA ADIPERKAJA TBK PT IDR500	MOBILE TELESYSTEMS OJSC	MORGAN STANLEY BANK OF AM C7 B
MITSUBA CORP JPY50	MOBISTAR NPV	MORGAN STANLEY CAP C1 D 144A
MITSUBISHI CHEMICAL HOLDINGS	MOCHIDA PHARMACEUTICAL CFD	MORGAN STANLEY CAP I 144A CL N

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MORGAN STANLEY CAPI C2 XB 144A	MOSAIC CO/THE	MULTIPLUS SA
MORGAN STANLEY CAPI CF1 G 144A	MOSHIMOSHI HOTLINE CFD	MULTIPOLAR TBK PT
MORGAN STANLEY CAPI IQ7 E 144A	MOSHIMOSHI HOTLINE JPY50	MUNCHENER RUCKVERSICHERUNGS-G
MORGAN STANLEY CAPI RR2 C 144A	MOTA-ENGIL SGPS SA	MUNI ELEC AUTH OF GEORGIA
MORGAN STANLEY CAPI WF1 L 144A	MOTEL 6 MEZZANINE B PROM NT A4	MURATA MANUFACTURING CO NPV
MORGAN STANLEY CAPI WF1 N 144A	MOTEL 6 TRUST MTL6 A2 144A	MURPHY OIL CORP
MORGAN STANLEY CAPI WF1 O 144A	MOTEL 6 TRUST MTL6 D 144A	MURRAY ENERGY 5/13 TLB
MORGAN STANLEY CAPI XLF J 144A	MOTOR PLC 12A A1C 144A	MURRAY STREET INVESTMENT TRUST
MORGAN STANLEY CAPIT C2 D 144A	MOTORCITY CASINO (3/11) TL	MUSLIM COMMERCIAL BANK
MORGAN STANLEY CAPIT C2 E 144A	MOTOROLA INC	MUTCH INDUSTRIES CFD
MORGAN STANLEY CAPIT C2 F 144A	MOTOROLA SOLUTIONS INC	MWI VETERINARY SUPPLY INC
MORGAN STANLEY CAPIT C3 C 144A	MOTORS LIQUIDATION CO GUC TRUS	MYER HOLDINGS LTD
MORGAN STANLEY CAPIT C3 E 144A	MOULIN GLOBAL EYECARE HLDGS	MYLAN INC
MORGAN STANLEY CAPIT C4 D 144A	MOUNT GIBSON IRON LTD NPV	MYLAN INC/PA
MORGAN STANLEY CAPIT C4 E 144A	MPG OFFICE TRUST INC	MYLAN INC/PA 144A
MORGAN STANLEY CAPIT RR F 144A	MPI	MYRIAD GENETICS INC
MORGAN STANLEY CAPITAL HQ6 A4A	MPLX LP	N.G.K. SPARK PLUG CO NPV
MORGAN STANLEY CAPITAL I IQ5 C	MPX ENERGIA SA COM NPV	NABISCO INC
MORGAN STANLEY CAPITAL T11 A4	MR PRICE GROUP ZAR0.0025	NABISCO INC DEBS
MORGAN STANLEY CAPITAL T17 A5	MRC GLOBAL INC	NABORS INDUSTRIES INC
MORGAN STANLEY CAPITAL T27 AJ	MRIYA AGRO HOLDING PLC 144A	NABORS INDUSTRIES LTD SHS
MORGAN STANLEY CAPITAL T29 A4	MRV ENGENHARIA COM STK NPV	NABTESCO CORP NPV
MORGAN STANLEY DEA TOP3 E 144A	MS&AD INSURANCE GROUP HOLDINGS	NAC CO LTD JPY50
MORGAN STANLEY DEA TOP9 E 144A	MSC INDUSTRIAL DIRECT CO	NAFCO CO LTD NPV
MORGAN STANLEY DEAN 00-H 144A	MSCC HELOC TRUST 2007-1 1 A	NAGACORP LTD
MORGAN STANLEY DEAN WITTER CAP	MSCI EAFE INDEX - NL	NAGAILEBEN CO JPY 50
MORGAN STANLEY DW & CO NT	MSCI EMERGING MARKETS FREE	NAGANO BANK CFD
MORGAN STANLEY IFHF SPV LP	MSCI INC	NAGAWA CO Y50
MORGAN STANLEY MORTGA 10XS A18	MSDWCC HELOC TRUST 2005-1 1 A	NAI ENTERTAINMENT HOLDING 144A
MORGAN STANLEY MORTGAG 10XS A2	MSTAR SEMICONDUCTOR INC	NAIGAI Y50 CFD
MORGAN STANLEY MORTGAGE L 2 3A	MTI LTD NPV	NAIKAI ZOSEN CORP JPY50
MORGAN STANLEY R.E. FUND II	MTN GROUP LTD ZAR 0.0001	NAKAYO TELECOM JPY50
MORGAN STANLEY RE- HQ4 AJ 144A	MTR CORP HKD1	NAM TAI ELECTRONICS INC
MORGAN STANLEY REAL ESTATE	MTR GAMING GROUP INC	NAMCO BANDAI HOLDINGS INC CFD
MORGAN STANLEY REAL ESTATE FD	MTS INTERNATIONAL FUNDING 144A	NAMCO BANDAI HOLDINGS INC NPV
MORGANS HOTEL GROUP CO	MTU AERO ENGINES AG	NAMPAK LTD
MORGENTHALER PARTNERS VIII LP	MU FINANCE PLC 144A	NAMURA SHIPBUILDING CO Y50
MORGENTHALER VENT PTNRS VII LP	MUDAJAYA GROUP BHD MYR0.50	NAN KANG RUBBER TIRE TWD10
MORGENTHALER VENTURE PARTNERS	MUELLER INDUSTRIES INC	NAN YA PLASTIC TW\$10
MORGUARD CORP	MUELLER WATER PRODUCTS INC	NANOSTRING TECHNOLOGIES INC
MORI SEIKI CFD	MUENCHENER RUECKVERSICHERUNGS	NARA CABLE FUNDING LTD 144A
MORITEX CORP JPY50 CFD	MULTIBAND CORP	NASDAQ OMX GROUP INC/THE
MORNINGSTAR INC	MULTI-COLOR CORP	NASPERS LTD
MORRISON (W) SUPMKT ORD 10P	MULTIMEDIA GAMES HLDG CO INC	NATION MEDIA GROUP ORD KESH5
MORRISON <WM.> SUPERMARKETS	MULTIPLAN EMPREENDIMENTOS IMOB	NATIONAL AUSTRALIA BANK LTD
MORTGAGE PASS THROUGH C CIB2 C	MULTIPLAN INC 144A	NATIONAL AUSTRALIA BANK LTD/NE

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NATIONAL BANK OF CANADA	NBCUNIVERSAL ENTERPRISE I 144A	NETCARE LTD ZAR0.01
NATIONAL BANK OF CANADA 144A	NBCUNIVERSAL MEDIA LLC	NETDRAGON WEBSOFT USD0.01
NATIONAL BANK OF RAS AL-KHAI	NBTY INC	NETFLIX INC
NATIONAL CITY BANK/CLEVELAND O	NCC SER B SEK8	NETGEAR INC
NATIONAL CITY CORP	NCI BUILDING SYS COV-LITE TL	NETGEM NPV
NATIONAL COLLEGIATE STUDE 1 A2	NCR CORP	NETHERLANDS GOVERNMENT BOND
NATIONAL COLLEGIATE STUDE 1 A4	NCSOFT CORPORATION KRW500	NETIA SA PLN1
NATIONAL COLLEGIATE STUDE 1 B1	NCUA GUARANTEED NOTES TR R1 2A	NETLIST INC
NATIONAL COLLEGIATE STUDE 2 A4	NCUA GUARANTEED NOTES TR R3 3A	NETSPEND HOLDINGS INC
NATIONAL EXPRESS GROUP ORD 5P	ND SOFTWARE CO LTD NPV	NETSUITE INC
NATIONAL FINANCIAL PARTNERS CO	NEA 10 LP	NETSUITE INC 144A
NATIONAL FUEL GAS CO	NEA 11	NEUROCRINE BIOSCIENCES INC
NATIONAL GRID PLC NEW ORD	NEA 12 LP	NEUSTAR INC
NATIONAL INSTRUMENTS CORP	NEA IX LP	NEVADA POWER CO
NATIONAL JSC NAFTOGAZ OF UKRAI	NEA VI	NEVSUN RESOURCES LTD
NATIONAL MONEY MART CO	NEA VII L P	NEW ALBERTSONS INC
NATIONAL OILWELL VARCO INC	NEC CAPITAL SOLUTIONS LTD	NEW BRITAIN PALM OIL LTD
NATIONAL PENN BANCSHARES INC	NEC CORP NPV	NEW CENTURY HOME EQUITY 4 A2B
NATIONAL REINSURANCE CORP OF	NEC CORP NPV CFD	NEW CHINA LIFE INSURANCE
NATIONAL RESEARCH CORP	NEC FIELDING. LTD NPV	NEW CINGULAR WIRELESS SERVICES
NATIONAL RETAIL PROPERTIES INC	NEC SYS INT & CONS Y50	NEW ENTERPRISE STONE & LI 144A
NATIONAL RURAL UTILITIES COOPE	NEDBANK GROUP LTD	NEW ENTERPRISE STONE & LIME CO
NATIONAL SEMICONDUCTOR CORP	NEDER WATERSCHAPSBANK	NEW GOLD INC
NATIONAL SURGICAL HOSPITALS TL	NEDERLANDSE WATERSCHAPSBANK 144A	NEW GOLD INC 144A
NATIONAL VISION 7/12 TL	NEENAH ENTERPRISES INC	NEW JERSEY ST TRANSPRTN TRUST
NATIONS EQUIPMENT 13-1A B 144A	NEENAH PAPER INC	NEW MOUNTAIN PARTNERS III
NATIONSBANK CORP SUB NOTES	NELL AF SARL F ESCROW	NEW MOUNTAIN PARTNERS LP
NATIONSLINK FUNDING CORP SL X	NELLS AF S A R L SR NT 144A	NEW SOUTH WALES TREASURY CORP
NATIONSTAR MORTGAGE HOLDINGS I	NELNET STUDENT LOAN TRUST 3 A4	NEW WAVE GROUP AB SEK3 SER 'B'
NATIONSTAR MORTGAGE LLC / NATI	NEMETSCHKE AG	NEW WORLD DEVELOPMENT
NATIONWIDE BUILDING SOCIETY	NEOGEN CORP	NEW WORLD DEVELOPMENT CO HK\$1
NATIONWIDE MUTUAL INSURAN 144A	NEOPOST FRF4	NEW YORK CITY NY HSG DEV CORPM
NATIXIS EUR1.6	NEOWIZ HOLDINGS CORPORATION	NEW YORK CITY NY MUNI WTR FIN
NATIXIS US FINANCE CO DIS	NEP 1/13 2ND LIEN COV-LITE TL	NEW YORK COMMUNITY BANCORP INC
NATL AUSTRALIA BK NPV	NEPA MNGT II	NEW YORK LIFE CAP PARTNERS IV
NATURA COSMETICOS COM NPV	NEPA VENTURE FD II L P	NEW YORK LIFE CAP PARTNERS LP
NATURAL GAS FUTURE (NYM)	NEPTUNE GROUP LTD	NEW YORK LIFE CAPITAL
NATURAL GROCERS BY VITAMIN	NESCO LLC / NESCO HOLDING 144A	NEW YORK LIFE CAPITAL PARTNERS
NATUZZI SPA SPONSORED ADR	NESTE OIL OYJ EUR3.4	NEW YORK LIFE GLOBAL FUND 144A
NAVARRE CORP	NESTLE FOODS NIGER NGN0.50	NEW YORK NY
NAVIGATOR CDO 2004 1A C1 144A	NESTLE LANKA NPV	NEW YORK ST DORM AUTH REVENUES
NAVIOS 6/13 TLB	NESTLE MALAY BHD MY\$1	NEW YORK TIMES CO/THE
NAVIOS MARITIME PARTNERSHIP LP	NESTLE MILK PAK PKR10	NEW ZEALAND GOVERNME216-INFLAT
NAVIS ASIA FUND V LP	NESTLE SA	NEW ZEALAND GOVERNMENT BOND
NAVISTAR FINANCIAL 2 A A2 144A	NESTLE SA CHF1	NEW ZEALAND GOVERNMENT -INFLAT
NAVISTAR INTERNATIONAL CORP	NETAPP INC	NEWBRIDGE ASIA III LP

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NEWBRIDGE ASIA IV LP	NIDEC CORP NPV	NIPPON PAINT CO CFD
NEWCREST MINING LTD ORD NPV	NIELSEN FINANCE LLC / NIE 144A	NIPPON PAINT CO Y50
NEWELL RUBBERMAID INC	NIELSEN FINANCE LLC / NIELSEN	NIPPON PAPER INDUSTRIES CO CFD
NEWFIELD EXPLORATION CO	NIELSEN HOLDINGS N.V.	NIPPON PILLAR PACKING CO JPY50
NEWMARKET CORP	NIEN HSING TEXTILE TWD10	NIPPON PISTON RING CO LTD Y50
NEWMONT MINING CORP	NIFCO INC Y50	NIPPON PROLOGIS REIT INC
NEWOCEAN ENERGY HOLDINGS LTD	NIFTY CORP NPV	NIPPON ROAD CO Y50
NEWPAGE CORP	NIGERA T-BILL	NIPPON SEISEN CO JPY50
NEWPAGE HLDGS INC COM	NIGERIA GOVERNMENT BOND	NIPPON SHOKUBAI CO LTD
NEWPARK RESOURCES INC	NIGERIA T BILL	NIPPON SHOKUBAI CO Y50
NEWS AMERICA INC	NIGERIA T-BILL	NIPPON SHOKUBAI CO Y50 CFD
NEWS CORP	NIGERIA TREASURY BILL	NIPPON STEEL & SUMIKIN BUSSAN
NEWSRING GROWTH CAPITAL III	NIGERIAN BREWERIES NGN0.50	NIPPON STEEL & SUMIKIN TEXENG
NEWSRING SBIC MEZZANINE	NIHON ESLEAD CFD	NIPPON STEEL & SUMITOMO METAL
NEWSRING VENTURES II LP	NIHON ESLEAD JPY50	NIPPON STEEL CORP CFD
NEWTEK SMALL BUSINESS 1 A 144A	NIHON KODEN CORP Y50	NIPPON SUISAN KAISHA Y50
NEXANS SA CFD	NIHON M&A CENTER INC	NIPPON SYNTHETIC CHEM INDUSTRY
NEXEN CORPORATION KRW5000	NIHON NOHYAKU CO Y50	NIPPON SYNTHETIC CHEMICAL INDU
NEXEN INC	NIHON PARKERIZING Y50	NIPPON SYSTEM DEV Y50 CFD
NEXEN TIRE CORP	NIHON UNISYS LTD CFD	NIPPON TEL & TEL CORP Y50000
NEXEO 10/12 ADD-ON TLB	NIHON UNISYS Y50	NIPPON TELEGRAPH & TELEPHONE C
NEXON CO LTD	NIHON YAMAMURA GLASS CO	NIPPON THOMPSON CO Y50
NEXSTAR BROADCASTING GROUP INC	NII INTERNATIONAL TELECOM 144A	NIPPON VALQUA INDUSTRIES CFD
NEXSTAR BROADCASTING INC 144A	NIKE INC	NIPPON YUSEN KK Y50
NEXT GROUP ORD GBP0.10	NIKON CORP NPV	NISHIMATSU CONSTRUCTION CO Y50
NEXT MEDIA HKD1	NINE DRAGONS PAPER HOLDINGS	NISHI-NIPPON CITY BANK LTD CFD
NEXTERA ENERGY CAPITAL HOLDING	NINTENDO CO	NISHI-NIPPON CITY BANK LTD NPV
NEXTERA ENERGY INC	NIPPO CORP NPV	NISHIO RENT ALL CO CFD
NEXTMEDIA GROUP INC CLASS A	NIPPON SEIKI CO Y50	NISHIO RENT ALL CO Y50
NFR ENERGY 2ND LIEN 1/13	NIPPON ACCOMODATIONS FUND INC	NISKA GAS STORAGE US LLC / NIS
NGC CORP SR DEBS	NIPPON BUILDING FUND INC	NISOURCE FINANCE CORP
NGK INSULATORS Y50	NIPPON BUILDING FUND INC CFD	NISOURCE INC
NGL ENERGY PARTNERS LP	NIPPON CARBIDE IND CFD	NISSAN AUTO LEASE TRUST A A3
NGP NATURAL RESOURCES X LP	NIPPON CHEMICAL INDUSTRIAL CFD	NISSAN AUTO LEASE TRUST B A4
NHK SPRING CO Y50	NIPPON DENSETSU KOGYO CO LTD	NISSAN AUTO RECEIVABLES 2 A A4
NHN CORP	NIPPON ELECTRIC GLASS Y50	NISSAN CHEMICAL INDUSTRIES Y50
NIC INC	NIPPON ELECTRIC GLASS Y50 CFD	NISSAN MOTOR ACCEPTANCE C 144A
NICE CORP JPY50	NIPPON EXPRESS CO CFD	NISSAN MOTOR CO CFD
NICE SYSTEMS LTD	NIPPON EXPRESS CO Y50	NISSAN MOTOR CO Y50
NICE SYSTEMS SHK1	NIPPON FLOUR MILLS CO LTD CFD	NISSAN SHATAI CO Y50 CFD
NICHIA STEEL WORKS LTD CFD	NIPPON HUME CORP JPY50	NISSEI BUILD KOGYO JPY50
NICHIHA CORP Y50	NIPPON KAYAKU CO Y50 CFD	NISSEI PLASTIC IND JPY50
NICHIREI CFD	NIPPON KONPO NPV	NISSHIN FUDOSAN CO LTD CFD
NICHIREKI CO LTD Y50	NIPPON KONPO UNYU SOKO CO LTD	NISSHIN FUDOSAN CO LTD JPY50
NICKEL FUTURE (LME)	NIPPON LT METAL HLDGS CO CFD	NISSHIN OILLIO GROUP CFD
NICKEL FUTURE(LME)	NIPPON MEAT PACKERS Y50	NISSHIN SEIFUN GROUP INC

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NISSHIN STEEL CO Y50	NORCRAFT COS LP / NORCRAFT FIN	NOVARTIS CAPITAL CORP
NISSHIN STEEL HOLDINGS CO LTD	NORDEA BANK AB 144A	NOVARTIS SECURITIES INVESTMENT
NISSHINBO INDUSTRIES INC CFD	NORDEA BANK AB EUR0.39632	NOVATEK MICROELECTRONICS TWD10
NISSIN ELECTRIC CFD	NORDEA HYPOTEK AB	NOVATEK OAO GDR EACH REPR
NISSIN FOODS HOLDINGS CO LTD	NORDIC CAPITAL FUND V L P	NOVATEK OAO VIA NOVATEK FINANC
NISSIN SUGAR HOLDINGS CO LTD	NORDIC CAPITAL VI ALPHA LP	NOVELIS INC/GA
NITORI HOLDINGS CO LTD	NORDIC CAPITAL VII BETA LP	NOVITAS CAPITAL II LP
NITTETSU MININE CO Y50 CFD	NORDSON CORP	NOVITAS CAPITAL III LP
NITTETSU MINING CO Y50	NORDSTROM INC	NOVITAS CAPITAL LP
NITTO DENKO CORP NPV	NORFOLK SOUTHERN CORP	NOVOLIPET STEEL-GDR REG S
NITTO ELECTRIC WORKS LTD CFD	NORITAKE INC Y50	NOVO-NORDISK AS DKK1
NITTO SEIKO CO JPY50	NORITZ CORP Y50	NOVOZYMES A/S
NITTO SEIKO CO LTD CFD	NORMA GROUP	NPC INTERNATIONAL INC / NPC OP
NITTOC CONSTRUCTION Y50	NORMA GROUP SE	NPS PHARMACEUTICALS INC
NKSJ HOLDINGS INC	NORSK HYDRO ASA NOK3.6666	NRG ENERGY INC
NKT HOLDING DKK20	NORTEK (COV-LITE 4/11) TL	NRW HOLDINGS LIMITED NPV
NOAH HOLDINGS LTD	NORTEK INC	NSG HOLDINGS LLC / NSG HOLDING
NOBEL BIOCARE AG CHF0.40(BR)	NORTH AMERICAN BREWERIES 12/12	NSK LTD CFD
NOBLE CORPORATION BAAR	NORTH AMERICAN ENERGY PARTNERS	NSK LTD ORD
NOBLE ENERGY INC	NORTH DAKOTA ST HSG FIN AGY	N-STAR REAL ESTATE 1A B1 144A
NOBLE GROUP HKD0.25	NORTHAM PLATINUM LTD	N-STAR REAL ESTATE 1A C1B 144A
NOBLE HOLDING INTERNATIONAL LT	NORTHEAST UTILITIES	N-STAR REL CDO IV LT 4A A 144A
NOF CORP Y50	NORTHERN OIL AND GAS INC	N-STAR REL CDO VIII 8A A1 144A
NOJIMA CORP JPY50	NORTHERN STATES POWER CO/MN	NTN CORP CFD
NOK CORPORATION Y50	NORTHERN STATES POWER CO/WI	NTS REALTY HOLDINGS LP
NOKIA (AB) OY EUR0.06	NORTHERN TIER ENERGY INC	NTT DATA CORP JPY5000
NOKIA OYJ	NORTHERN TIER ENERGY LLC 144A	NTT DOCOMO INC
NOKIAN RENKAAT OYJ (NOKIA TYRE	NORTHERN TRUST CORP	NTT DOCOMO INC CFD
NOMURA ASSET ACCEPTANC AF2 1A5	NORTHFIELD BANCORP INC/NJ	NTT URBAN DEVELOPMENT CORP NPV
NOMURA ASSET ACCEPTANC AR4 1A1	NORTHFIELD PARK 11/12 TL	NU SKIN ENTERPRISES INC
NOMURA ASSET ACCEPTANC WF1 2A2	NORTHGATE	NUANCE COMMUNICATIONS INC
NOMURA ASSET ACCEPTANCE AP1 A3	NORTHRIM BANCORP INC	NUANCE COMMUNICATIONS INC 144A
NOMURA ASSET ACCEPTANCE AP1 A4	NORTHROP GRUMMAN CORP	NUCOR CORP
NOMURA ASSET ACCEPTANCE AP3 A4	NORTHROP GRUMMAN SYSTEMS CORP	NUFARM NPV
NOMURA CO JPY50	NORTHSTAR 2012-1 MORT 1 A 144A	NUFLARE TECHNOLOGY INC NPV
NOMURA HOLDING NPV	NORTHUMBERLAND BANCORP	NUFLARE TECHNOLOGY INC NPV CFD
NOMURA HOLDINGS INC	NORTHWEST BANCSHARES INC	NUMEREX CORP
NOMURA HOLDINGS INC CFD	NORTHWESTERN MUTUAL LIFE 144A	NUSTAR ENERGY LP
NOMURA REAL ESTATE CFD	NORWAY GOVERNMENT BOND	NUSTAR GP HOLDINGS LLC
NOMURA REAL ESTATE NOMURA	NORWEGIAN AIR SHUTTLE NOK0.10	NUSTAR LOGISTICS LP
NOMURA RESEARCH INSTITUTE NPV	NORWEGIAN CRUISE LINE HOLDINGS	NUTRECO NV EUR0.12
NOMURA RL EST INC NPV	NOTTOWAY MANAGEMENT UNIT	NUTRISYSTEM INC
NOMURA RL EST INC NPV CFD	NOVA MEASURING INSTMTNT COM	NV ENERGY INC
NODDLES & CO	NOVAE GROUP ORD GBP(NEW CONSOL	NVE CORP
NORANDA ALUMINUM (COV-LITE	NOVARTIS AG	NVIDIA CORP
NORBORD INC	NOVARTIS AG CHF0.50 (REGD)	NVR INC

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NWA A SEN	OCM POWER OPPORTUNITIES	OKUMURA CORP CFD
NWA A SEN SECURITY IN DEFAULT	OCM PRINCIPAL OPP FD IV	OKURA INDUSTRIAL Y50
NWS HOLDINGS LTD HKD1	OCM PRINCIPAL OPPTY5 FD II LP	OKURA INDUSTRIAL Y50 CFD
NXSTAGE MEDICAL INC	OCM REAL ESTATE OPP FD II LP	OLAM INTERNATIONAL LIMITED ORD
NYKREDIT REALKREDIT A/S	OCM REAL ESTATE OPP FD III LP	OLD AII INC/OLD
NYLIM MEZZANINE PARTNERS	OCM/GFI POWER OPPORTUNITIES FD	OLD DOMINION FREIGHT LINE INC
NYLIM MEZZANINE PRTRS II	OCONEE RIVER MANAGEMENT UNIT	OLD MILL ROAD FUND LLC
NYRSTAR NV	OCONNOR NORTH AMERICAN	OLD MUTUAL PLC ORD
NYSE EURONEXT	O'CONNOR NORTH AMERICAN	OLD REPUBLIC INTERNATIONAL COR
OAK HILL CAPITAL PARTNERS LP	OCWEN FINANCIAL 1/13 TLB	OLIN CORP
OAK INVESTMENT PARTNERS XI LP	OCWEN FINANCIAL CORP	OLYMPUS CORP Y50
OAK INVESTMENT PARTNERS XII LP	ODAKYU ELECTRIC RAILWAY CO Y50	OMAHA NE PUBLIC PWR DIST ELEC
OAKTREE CAP MANAGEMENT LLC	ODEBRECHT DRILLING NORBE 144A	OMEGA HEALTHCARE INVESTORS INC
OAKTREE CAP MGMT REAL ESTATE	ODEBRECHT FINANCE LTD 144A	OMNIA HLDGS NPV
OAKTREE CAPITAL MANAGEMEN 144A	ODELIC CO LTD JPY50	OMNICARE INC
OAKWOOD MORTGAGE INV B A3 144A	ODONTOPREV SA COM NPV	OMNICELL INC
OASIS PETROLEUM INC	ODYSSEY MARINE EXPLORATION INC	OMNICOM GROUP INC
OBARA CORP CFD	OENON HOLDINGS INC NPV	OMNIVISION TECHNOLOGIES INC
OBAYASHI CORP CFD	OENON HOLDINGS INC NPV CFD	OMNOVA SOLUTIONS INC
OBAYASHI CORP Y50	OESTERREICHISCHE KONTROLLBANK	OMRON CORP CFD
OBAYASHI ROAD CORP JPY50	OESTERREICHISCHE POST AG	OMRON CORP Y50
OBIC BUSINESS CONSULTANT CFD	OFFICE DEPOT INC	OMTHERA PHARMACEUTICALS INC
OBIC CO LTD CFD	OFFSHORE GROUP INVESTMENT 144A	OMV AG NPV
OBIC JPY50	OGE ENERGY CORP	ON ASSIGNMENT INC
OC OERLIKON CORP AG	OGX PETROLEO E GAS	ON SEMICONDUCTOR CORP
OCADO GROUP PLC-W/I CFD	OHARA INC NPV CFD	ONCOR ELECTRIC DELIVERY CO LLC
OCCIDENTAL PETROLEUM CORP	OHASHI TECHNICA INC TOKYO CFD	ONCOR ELECTRIC DELIVERY T 1 A3
OCEAN HAMMOCK/PALM COAST (MISC)	OHB TELEDATA AG NPV	ONEOK INC
OCEANAGOLD CORP	OHL MEXICO SAB DE CV	ONEOK PARTNERS LP
OCEANEERING INTERNATIONAL INC	OHSHO FOOD SERVICE CORP Y50	ONEX CORP
OCEANFIRST FINANCIAL CORP	OI SA PREFERENCE	ONEX USI ACQUISITION CORP 144A
OCEANIA CRUISES (2ND LIEN)	OIL SEARCH LTD ORD PGK 0.10	ONO PHARMACEUTICAL CO Y50
OCEANIA CRUISES 11/10 EXT TLB	OIL STATES INTERNATIONAL INC	ONO SOKKI CO CFD
OCEANIA CRUISES 6/13 TLB	OILTANKING PARTNERS LP	ONOKEN CO LTD CFD
OCI COMPANY LTD KRW5000	OITA BANK Y50	ONOKEN CO LTD JPY50
OCM MEZZANINE FUND LP	OIZUMI CORP JPY50 CFD	ONWARD HOLDINGS CO LTD
OCM OPPORTUNITIES FD VIII LP	OJI HOLDINGS CORP JPY50	ONWARD KASHIYAMA CO Y50 CFD
OCM OPPORTUNITIES FUND II L P	OJI PAPER CO CFD	ONYX PHARMACEUTICALS INC
OCM OPPORTUNITIES FUND III LP	OKABE Y50	OPAP SA EURO.3 (CR)
OCM OPPORTUNITIES FUND IV LP	O'KEY GROUP S A GDR W/I	OPEN TEXT CORP
OCM OPPORTUNITIES FUND IX L.P	OKI ELECTIRC CABLE JPY50	OPEN TEXT CORPORATION
OCM OPPORTUNITIES FUND V	OKINAWA BANK Y500 CFD	OPHIR ENERGY PLC
OCM OPPORTUNITIES FUND VI	OKINAWA CELLULAR NPV	OPHIR ENERGY PLC CFD
OCM OPPORTUNITIES FUND VII	OKINAWA ELECTRIC POWER Y500	OPTIMA SPECIALTY STEEL IN 144A
OCM OPPORTUNITIES FUND VII-B	OKK CORP Y50	OPTION ONE MORTGAGE LOAN 1 A2
OCM OPPORTUNITIES FUND VIIIIB	OKUMA CORPORATION Y50 CFD	ORACLE CORP

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ORACLE CORP JAPAN JPY50	OWENS CORNING	PALL CORP
ORANGE	OWENS-ILLINOIS INC	PALLADIUM EQUITY PARTNERS II
ORASCOM CONSTRUCTIONS INDUSTRY	OXEA 6/13 COV-LITE (USD)	PALLADIUM FUTURE (NYM)
ORASCOM TELECOM HLDGS SAE	OXFORD FUND LP	PALMETTO FUND LTD CLASS G
ORBOTECH LTD ISRAEL COM	OXFORD INSTRUMENTS ORD 5P	PALO ALTO NETWORKS INC
ORCHID ASIA V LP	OXTEAM ORCHARDS	PANALPINA WELTTRANSPORT (HLDG)
OREGON ST	P T ASTRA INTL IDR50	PANAMA GOVERNMENT INTERNATIO
O'REILLY AUTOMOTIVE INC	P.S. CORP CFD	PANAMA GOVERNMENT INTERNATIONA
ORGANIZACION CULTIBA SAB DE CV	P/A FUND L P	PANASONIC CORP
ORICA LIMITED	PACCAR FINANCIAL CORP	PANAUST LTD
ORIENT CORP Y50 CFD	PACCAR INC	PANDORA A/S
ORIENT OVERSEAS INT USD0.10	PACE PLC ORD5P	PANDORA MEDIA INC
ORIENTAL LAND CO JPY50	PACIFIC ALTERNATIVE ASSET	PANERA BREAD CO
ORIENTAL PENINSULA RESOURCES G	PACIFIC ANDES INTL HKD0.10	PAN-UNITED CORP SGD0.10
ORIENTAL WATCH HLD HKD0.10	PACIFIC BASIN SHIP USD0.1	PARADE TECHNOLOGIES LTD
ORIFLAME COSMETICS SDR EACH	PACIFIC CENTURY PREMIUM	PARAGON GROUP OF COMPANIES
ORIGEN MANUFACTURED HOUSI A M1	PACIFIC COAST OIL TRUST	PARAMOUNT CORP BHD
ORIGIN ELECTRIC CO Y50 CFD	PACIFIC DRILLING 5/13 TL	PAREX RESOURCES INC
ORIGIN ENERGY LTD NPV	PACIFIC DRILLING SA 144A	PAREXEL INTERNATIONAL CORP
ORION CORP KRW5000	PACIFIC GAS & ELECTRIC CO	PARGESA HLDGS SA CHF20(BR)
ORION CORP SER B NPV	PACIFIC INDUSTRIAL JPY50	PARK 24 CO JPY50
ORION MARINE GROUP INC	PACIFIC METALS CO CFD	PARKER DRILLING CO
ORITANI FINANCIAL CORP	PACIFIC PREMIER BANCORP INC	PARKER HANNIFIN CORP
ORIX CORP Y50	PACIFIC RUBIALES ENERGY C 144A	PARKLAND FUEL CORP
ORIX CORP Y50 CFD	PACIFIC RUBIALES ENERGY CORP	PARK-OHIO INDUSTRIES INC
ORKLA ASA NOK1.25 (POST	PACIFIC TEXTILES HLDGS	PARKSON HOLDINGS BHD MYR1
ORRSTOWN FINANCIAL SERVICES IN	PACIFICORP	PARKSON RETAIL ASIA LTD
OSAKA GAS CO Y50	PACIRA PHARMACEUTICALS INC	PARKSON RETAIL GROUP LTD
OSAKA SECURITIES E NPV CFD	PACKAGING CORP OF AMERICA	PARKWAY PROPERTIES INC/MD
OSAKA STEEL CO Y50 CFD	PACTIV LLC	PARMALAT FINANZIARIA EURO.52
OSAKI ELECTRIC CO Y50 CFD	PADDY POWER ORD EUR0.10	PARQUE ARAUCO SA
OSCHADBANK VIA SSB #1 PLC	PADDY POWER ORD EUR0.10 CFD	PARTHENON INVESTORS II LP
OSHKOSH CORP	PADINI HLDGS BHD MYR1	PARTNERRE HLDGS LTD BERMUDA
OSIM INTERNATIONAL SGD0.05	PAGE FIVE FUNDING L PG5 B 144A	PARTNERS GROUP CLIENT ACCESS 3
OSISKO MINING CORP	PAGE FIVE FUNDING L PG5 C 144A	PARTNERS GROUP SECONDARY 2008
OSSTEM IMPLANT CO LTD KRW500	PAGE FIVE FUNDING L PG5 D 144A	PARTNERS GROUP SECONDARY 2011
OTP BANK HUF100	PAI EUROPE III LP	PARTNERS GRP HLDG AG CHF0.01
OTSUKA CORP CFD	PAI EUROPE IV LP	PARTRON CO LTD KRW500
OTSUKA HOLDINGS CO LTD	PAI EUROPE V-3 FCPR	PASON SYSTEMS INC
OTSUKA SHOKAI JPY50	PAKISTAN OILFIELDS PKR10	PATHEON 12/12 TL
OTTOGI CORPN KRW5000	PAL CO LTD NPV	PATRIOT CAPITAL PARTNERS LP
OUTOKUMPU OY ORD A FIM10	PALACE ENTERTAINMENT HOLD 144A	PATRIOT MERGER CORP 144A
OUTOTEC OYJ NPV	PALADIN REALTY LATIN AMERICA	PATRIZIA IMMOBILIEN AG NPV
OVERHILL FARMS INC	PALAMON EUROPEAN EQUITY	PATTERSON COS INC
OVERSEA-CHINESE BKG CORP	PALAMON EUROPEAN EQUITY II LP	PATTERSON-UTI ENERGY INC
OWENS & MINOR INC	PALISBURG HOLDINGS HKD0.10	PAYCHEX INC

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PAYLESS SHOESOURCE 9/12 TL	PER AARSLEFF 'B' DKK20	PFS FINANCING CORP BA A 144A
PB HOLDINGS LLC	PERFICIENT INC	PG&E CORP
PBF ENERGY INC	PERFORM GROUP PLC	PH GLATFELTER CO
PBF HOLDING CO LLC / PBF FINAN	PERFORMANCE FOOD GROUP 5/13	PHARMACEUTICAL PRODUCT 1/13
PC FINANCIAL PARTNERSHIP	PERKINELMER INC	PHARMACYCLICS INC
PCCW LIMITED HKD0.25	PERMIRA EUROPE I	PHARMATHENE INC
PDC ENERGY INC 144A	PERMIRA EUROPE II	PHEAA
PEABODY ENERGY CORP	PERMIRA IV LP	PHH CORP
PEABODY GLOB RE PTNRS LP	PERMIRA IV LP 2	PHHMC SERIES 2005-6 TRUST 6 A1
PEACE MARK(HLDGS) HKD0.10	PERMIRA UK VENTURE FUND IV	PHI INC
PEARSON ORD GBP0.25	PERNOD-RICARD EUR1.55	PHIBRO ANIMAL HEALTH CORP 144A
PEBBLEBROOK HOTEL TRUST	PERNOD-RICARD SA 144A	PHILADELPHIA ENERGY SOLUTIONS
PECO ENERGY CO	PERRIGO CO	PHILIP MORRIS INTERNATIONAL IN
PEGATRON CORP	PERSEUS-SOROS	PHILIPPINE GOVERNMENT INTERNAT
PEMBINA PIPELINE CORP	PERSIMMON ORD 10P	PHILIPPINE LONG DISTANCE
PEMEX PROJECT FUNDING MASTER T	PERSIMMON ORD GBP0.10	PHILIPPINE SEVEN PHP1
PENDRAGON ORD GBP0.05	PERSIMMON PLC CFD	PHILLIPS 66
PENGROWTH ENERGY CORP	PERTAMINA PERSERO PT	PHISON ELECTRONICS CORP TWD10
PENN ASIA INVESTORS L P	PERTAMINA PERSERO PT 144A	PHOENIX SATELLITE TV HLDGS LTD
PENN MEZZANINE PARTNERS LP	PERU ENHANCED PASS-THROUGH FIN	PHOSAGRO OAO-GDR REG S
PENN NATIONAL GAMING INC	PERUSAHAAN GAS NEGARA PT	PHOTOMEDEX INC
PENN VIRGINIA CORP	PERUSAHAAN LISTRIK NEGARA 144A	PHX ENERGY SERVICES CORP
PENN VIRGINIA RESOURCE PA 144A	PERUVIAN GOVERNMENT INTERNATIO	PIAGGIO & C SPA NPV
PENN VIRGINIA RESOURCE PARTNER	PETCO HOLDINGS INC 144A	PICC PROPERTY & CA 'H'CNY1
PENN WEST PETE LTD	PETROBRAS GLOBAL FINANCE	PICK'N PAY STORES ORD R0.0125
PENN WEST PETROLEUM LTD	PETROBRAS GLOBAL FINANCE BV	PICO FAR EAST HOLDINGS LTD
PENNSYLVANIA HIGHER EDUCA 2 A1	PETROBRAS INTERNATIONAL FINANC	PIDILITE INDUSTRIES INR1 (POST
PENNSYLVANIA REAL ESTATE INVES	PETRO-CANADA	PIEDMONT OFFICE REALTY TRUST I
PENNSYLVANIA ST	PETROHAWK ENERGY CORP	PIGEON CORP Y50
PENNSYLVANIA ST HSG FIN AGY	PETROLEO BRASILEIRO SA	PIKE ELECTRIC CORP
PENNSYLVANIA ST HSG FIN AGY SF	PETROLEOS DE VENEZUELA SA	PILGRIM'S PRIDE CORP
PENROSE MIDCO LIMITED	PETROLEOS MEXICANOS	PIMCO ABSOLUTE RETURN OFFSHORE
PENROSE TOPCO LTD (BE IV)	PETROLEOS MEXICANOS 144A	PIMCO GLOBAL CREDIT
PENROSE TOPCO LTD CERTIFICATES	PETROLEUM CO OF TRINIDAD & TOB	PIMCO MULTI-ASSET VOLATILITY
PENSECO FINANCIAL SERVICES COR	PETROLEUM GEO-SERVICES ASA	PIMCO MULTI-SECTOR STRATEGY FD
PENSKE AUTOMOTIVE GROUP INC	PETROMINERALES LTD	PINAR ENTEGRE ET TRY1
PENSKE TRUCK LEASING CO L 144A	PETRONAS CAPITAL LTD	PING AN INSURANCE SHS
PENTAIR FINANCE SA	PETRONAS CHEMICALS GROUP BHD	PINNACLE ENTERTAINMENT INC
PENTAIR LTD	PETRONAS DAGAGAN BERHAD ORD	PINNACLE FOODS INC
PEOPLE'S INSURANCE CO GRO	PETRONAS GAS BERHAD MYR1	PINNACLE WEST CAPITAL CORP
PEOPLE'S UNITED FINANCIAL INC	PETROPANOVSK PLC ORD GBP0.01	PIOLAX CO JPY 50
PEP BOYS-MANNY MOE & JACK	PETROQUEST ENERGY INC	PIONEER CORP Y50 CFD
PEPCO HOLDINGS INC	PETROSEA TBK PT	PIONEER ENERGY SERVICES CORP
PEPSIAMERICAS INC	PETSMART INC	PIONEER NATURAL RESOURCES CO
PEPSICO INC	PEYTO EXPLORATION & DEV CORP	PIRELLI & C SPA
PEPSI-COLA PRODUCTS PHILIPPINE	PFIZER INC	PITANGO VENTURE CAPITAL FUND

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PITANGO VENTURE CAPITAL FUND V	POLYPLEX CORP INR10	PRECISION CASTPARTS CORP
PITNEY BOWES INC	POLYPORE INTERNATIONAL INC	PRECISION DRILLING CORP
PJ DEVELOPMENT HOLDINGS BHD	POLYUS GOLD INTL LTD CFD	PREFERRED TERM SECURITIES LTD/
PLA RESIDENTIAL III	POONGSAN CORP/NEW	PREMIER FARNELL
PLA RETAIL FUND I LP	POPULAR HLDGS SGD0.10	PREMIER FOODS PLC ORDS
PLAINS ALL AMERICAN PIPELINE L	POPULAR INC	PREMIER OIL ORD GBP0.125
PLAINS EXPLORATION & PRODUCTIO	PORSCHE AUTOMOBIL HOLDING SE	PREMIER OIL ORD GBP0.125 CFD
PLANTRONICS INC	PORSCHE FINANCIAL AU 1 A3 144A	PREMIRA EURO III
PLASTIC OMNIUM SA	PORT AUTH OF NEW YORK & NEW JE	PRESIDENT AND FELLOWS OF 144A
PLASTIC OMNIUM SA CFD	PORTFOLIO RECOVERY ASSOCIATES	PRESIDENT CHAIN STORE CORP
PLASTIPAK HOLDINGS INC 144A	PORTO SEGURO SA COM NPV	PRESIDIO 8/12 TL
PLATINUM EQUITY CAP PARTNERS	PORTOLA PHARMACEUTICALS INC	PRESS KOGYO CO LTD CFD
PLATINUM EQUITY CAPITAL	PORTUCEL SA	PRESTIGE AUTO RECEI 1A A2 144A
PLATINUM FUTURE (NYM)	PORTUGAL OBRIGACOES DO TESOURO	PRESTIGE AUTO RECEI 1A A3 144A
PLATINUM UNDERWRITERS HLDGS	PORTUGAL TELECOM SGPS SA	PRESTIGE AUTO RECEIV 1A A 144A
PLATO LEARNING (2ND LIEN 5/12)	PORTUGAL TELECOM SGPS SA EUR1	PRESTIGE BRANDS INC
PLAYBOY 4/13 TLB	POS MALAYSIA BHD MYR0.5	PRETIUM PACKAGING LLC / PRETIU
PLAYTECH PLC	POSCO	PRETIUM RESOURCES INC
PLENUS CO Y50 CFD	POST HOLDINGS INC	PRETORIA PORTLAND CEMENT CO
PLUM CREEK TIMBER CO INC	POST PROPERTIES INC	PRICELINE.COM INC
PLY GEM INDUSTRIES INC	POSTNL NV	PRICESMART INC
PNC BANK NA	POTASH CORP OF SASKATCHEWAN	PRICOA GLOBAL FUNDING I 144A
PNC EQUITY PARTNERS II LP	POTASH CORP OF SASKATCHEWAN IN	PRIMA CAPITAL CRE CR1A A2 144A
PNC EQUITY PARTNERS LP	POTLATCH CORP	PRIMA MEAT PACKERS Y50
PNC FINANCIAL SERVICES GROUP I	POTOMAC ELECTRIC POWER CO	PRIMARY HEALTH CARE NPV
PNC FUNDING CORP	POU CHEN TW\$10	PRIME PROPERTY FUND LLC
PNM RESOURCES INC	POWER ASSETS HOLDINGS LIMITED	PRIMERICA INC
POHJOLA BANK PLC SER'A'	POWER CORP CANADA	PRIMERO MINING CORP
POL GORNICTWO NAFTA I	POWER FINANCE CORP COM STK	PRINCE GEORGE MANAGEMENT UNIT
POLA ORBIS HOLDINGS INC CFD	POWER FINANCIAL CORP	PRINCETON UNIVERSITY
POLAND (REPUBLIC OF)	POWER-ONE INC	PRINCIPAL FINANCIAL GROUP INC
POLAND GOVERNMENT BOCPI-INFLAT	POWERSHARES DB COMMODITY INDEX	PRIORY GROUP NO 3 PLC
POLAND GOVERNMENT BOND	POWERTEAM 5/13 COV-LITE TL	PRISA
POLAND GOVERNMENT INTERNATIONA	POWERTECH TECHNOLO TWD10	PRISA II LP
POLARCUS LTD	POWSZECHNA KASA OSZCZED BK	PROASSURANCE CORP
POLARIS INDUSTRIES INC	POWSZECHNY ZAKLAD UBEZPIECZE	PROCTER & GAMBLE CO/THE
POLARIS VENTURE PARTNERS II	PPB GROUP BERHAD MYR1	PRODUCTION RESOURCE GROUP INC
POLARIS VENTURE PARTNERS IV LP	PPC LTD	PROFARMA DISTRIB PROF
POLARIS VENTURE PARTNERS V LP	PPG INDUSTRIES INC	PROGRAMMED MAINTEN NPV
POLARIS VENTURE PTNRS III LP	PPL CAPITAL FUNDING INC	PROGRESS ENERGY INC
POLETOWIN PITCREW HLDGS CFD	PPL CORP	PROGRESSIVE CORP/THE
POLSKA GRUPA ENERGETYCZNA SA	PPL ELECTRIC UTILITIES CORP	PROGRESSIVE WASTE SOLUTIONS
POLSKI KONCERN NAFTOWY ORLEN	PPL ENERGY SUPPLY LLC	PROLOGIS INC
POLY PROPERTY GROUP CO LTD	PRADA SPA	PROLOGIS LP
POLYCOM INC	PRANDA JEWELRY THB1(NVDR)	PROLOGIS NORTH AMERICAN
POLYONE CORP	PRAXAIR INC	PROMET BERHAD MY\$1

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PROMOTORA Y OPERADORA DE	PSP SWISS PROPERTY CHF2.9	QS0001 CORP 1L SR SECD
PROOFPOINT INC	PT INDO TAMBANGRAYA MEGAH TBK	QTEL INTERNATIONAL FINANC 144A
PROQUEST LLC / PROQUEST N 144A	PT MULTIMEDIA SGPS EUR0.5 REGD	QUADRANGLE CAPITAL PARTNERS
PROS HOLDINGS INC	PTC INC	QUADRANGLE CAPITAL PARTNERS LP
PROSEGUR COMPANIA SEGURIDAD	PTT EXPLORATION & PRODUCTION P	QUAKER BIOVENTURES II LP
PROSIEBENSAT.1 MEDIA AG	PTT GLOBAL CHEMICAL PCL-FOR	QUAKER BIOVENTURES LP
PROSPECT MEDICAL HOLDINGS 144A	PTT PUB CO THB10 (ALIEN MKT)	QUAKER CHEMICAL CORP
PROSPERITY BANCSHARES INC	PTTEP CANADA INTERNATIONA REGS	QUALCOMM INC
PROSPERITY REAL ESTATE	PUBLIC BK BHD MYR1	QUALICORP SA
PROTASCO BECHAD MYR0.50	PUBLIC BK BHD MYR1 (ALIEN MKT)	QUALITAS CONTROLAD MXN1 CPO
PROTECTIVE LIFE CORP	PUBLIC SERVICE CO OF COLORADO	QUANTA COMPUTER TWD10
PROTECTIVE LIFE SECURED TRUSTS	PUBLIC SERVICE CO OF NEW MEXIC	QUANTA SERVICES INC
PROTO LABS INC	PUBLIC SERVICE ELECTRIC & GAS	QUEBECOR F ESCROW
PROV OF BRITISH COLUMBIA	PUBLIC SERVICE ENTERPRISE GROU	QUEBECOR INC
PROV OF MANITOBA	PUBLIC STORAGE	QUEBECOR PRINTING
PROV OF ONTARIO	PUBLIC STORAGE INC COM	QUEBECOR WORLD CAP
PROVIDENCE EQUITY PARTNERS IV	PUBLICIS GROUPE CFD	QUEBECOR WORLD CAP ESCROW
PROVIDENCE EQUITY PARTNERS V	PUBLICIS GROUPE SA EUR.4	QUEENSLAND TREASURY CORP
PROVIDENCE EQUITY PARTNERS VI	PUBLIGROUPE AG CHF1 REGD	QUEST DIAGNOSTICS INC
PROVIDENCE PLACE GR C1 A2 144A	PUGET ENERGY INC	QUEST DIAGNOSTICS INC/DE
PROVIDENT FINANCIAL ORD	PUGET SOUND ENERGY INC	QUESTAR CORP
PROVIDENT FUNDING ASSOCIA 144A	PULSE SEISMIC INC	QUESTCOR PHARMACEUTICALS INC
PROVIDENT FUNDING MORTGA 1 1A1	PULTEGROUP INC	QUIKSILVER INC
PROVINCE OF MANITOBA CANADA	PUMA SE NPV	QUIMICA Y MINERA COM NPV SER
PROVINCE OF NEW BRUNSWICK CANA	PUNCAK NIAGA HOLDINGS BERHAD	QUINTILES TRANSNATIONAL HOLDIN
PROVINCE OF NOVA SCOTIA CANADA	PURDUE UNIV IN UNIV REVENUES	QVC INC 144A
PROVINCE OF ONTARIO CANADA	PURECIRCLE LTD ORD USD0.10	QWEST CORP
PROVINCE OF QUEBEC CANADA	PUREGOLD PRICE CLUB INC	R&R ICE CREAM PLC
PROVINCE OF SALTA	PVH 12/12 (USD) TLB	RACKSPACE HOSTING INC
PROVINCE OF SALTA ARGENTINA	PVH CORP	RADIAN GROUP INC
PROVINCIA DE NEUQUEN 144A	PYI CORPORATION LIMITED HKD0.1	RADIANT OPTO-ELECT TWD10
PROVINCIA DE NEUQUEN REGS	PZ CUSSONS	RADIATION THERAPY SERVICES INC
PROVINCIA DE NEUQUEN ARGENTINA	QAF SGD0.40	RADIO ONE INC
PRUDENTIAL ASSET MANAGMENT	QANTAS AIRWAYS NPV	RADIOSHACK CORP
PRUDENTIAL FINANCIAL INC	QATAR GOVERNMENT INTERNAT 144A	RADNOR HLDGS CORP SR NT
PRUDENTIAL PLC CFD	QATAR GOVERNMENT INTERNATIONAL	RAIA DROGASIL SA
PRUDENTIAL PLC GBP0.05	QBE INS GROUP A\$1	RAIFFEISEN BANK INTERNATIONAL
PRYSMIAN CAB & SYS NPV	QEP RESOURCES INC	RAIN INDUSTRIES LIMITED
PRYSMIAN SPA CFD	QGOG ATLANTIC / ALASKAN RIGS L	RAIT FINANCIAL TRUST
PS BUSINESS PARKS INC	QIAGEN N V	RAIZEN ENERGY FINANCE LTD
PSE&G TRANSITION FUNDING 1 A7	QIAGEN NV	RAKUTEN INC NPV
PSEG POWER LLC	QIHOO 360 TECHNOLOGY CO LTD	RALLIS INDIA LTD
PSERS HEALTH CARE FUND	QINETIQ GROUP ORD GBP0.01 (WI)	RALLY SOFTWARE DEVELOPMENT
PSERS MANAGED FUND	QINGLING MTRS H SHS CNY1	RALLYE EUR3.00(REGD)
PSERS MASTER TRUST UNIT	QINGMEI GROUP HOLDINGS LTD	RALPH LAUREN CORP
PSILOS GROUP PARTNERS III LP	QLIK TECHNOLOGIES INC	RALSTON PURINA CO NT

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RAMCO-GERSHENSON PROPERTIES TR	REDPRAIRIE 12/12 COV-LITE TL	RENTPATH 5/13 COV-LITE TLB
RAMI LEVI CHAIN STORES HASHI	REDROW PLC	REPERFORMING LOAN R1 1AF1 144A
RAMIRENT OYJ NPV	REDTOP CO-INVESTMENT LP	REPERFORMING LOAN R2 1AF1 144A
RAMP SERIES 2004-SL1 TR SL1 A3	REED ELSEVIER	REPLIGEN CORP
RAMSAY HEALTH CARE LTD AUD0.10	REED ELSEVIER NV EUR0.07	REPSOL SA
RANDGOLD RESOURCES LTD	REGAL CINEMAS CORP	REPSOL SA EUR1
RANDGOLD RESOURCES ORD USD0.05	REGAL CORPORATION JPY50	REPSOL YPF SA EUR1
RANDSTAD HLDGS EUR0.1	REGAL ENTERTAINMENT GROUP	REPUBLIC FIRST BANCORP INC
RANGE RESOURCES CORP	REGAL HOTELS(HDS.)HKD.01	REPUBLIC OF COSTA RICA
RANGOLD RESOURCES ORD CFD	REGAL-BELOIT CORP	REPUBLIC OF GHANA
RANK GROUP ORD GBP0.1388888	REGENCY CENTERS CORP	REPUBLIC OF INDONESIA
RATIONAL AG NPV	REGENCY ENERGY PARTNERS L 144A	REPUBLIC OF IRAQ
RATOS AB SER B NPV	REGENCY ENERGY PARTNERS LP	REPUBLIC OF KOREA
RAUBEX GROUP LTD ZAR0.01	REGENCY ENERGY PARTNERS LP / R	REPUBLIC OF PARAGUAY 144A
RAVEN INDUSTRIES INC	REGENERON PHARMACEUTICALS INC	REPUBLIC OF SEYCHELLES
RAYMOND JAMES FINANCIAL INC	REGIONS FINANCIAL CORP	REPUBLIC SERVICES INC
RAYONIER INC	REGIS CORP	RESEARCH IN MOTION LTD
RAYTHEON CO	REGULUS THERAPEUTICS INC	RESI FIN LTD PARTNERSHIP 144A
RBS GLOBAL INC / REXNORD LLC	REGUS PLC ORD GBP0	RESIDENTIAL ASSET SECU A11 2A1
RBS GREENWICH CAPIT MB1 D 144A	REI AGRO LTD INR10	RESIDENTIAL ASSET SECU A6CB A5
RCG LONGVIEW DEBT FD IV LP	REINSURANCE GROUP OF AMERICA I	RESIDENTIAL FUNDIN HI2 A3 144A
RCG LONGVIEW DEBT FUND V LP	RELIANCE CAPITAL INR10 (DEMAT)	RESIDENTIAL MTGS SERS
RCG LONGVIEW EQUITY FUND PA	RELIANCE HOLDINGS USA INC 144A	RESIX FIN LTD 04-C B8 144A
RCR TOMLINSON LTD NPV	RELIANCE INDUSTRIES LTD	RESIX FIN LTD 04-C B9 144A
RDA HOLDING CO WARRANTS	RELIANCE STEEL & ALUMINUM CO	RESMED INC
REA GROUP LTD	RELO HOLDING INC JPY50	RESOLUTE MINING NPV
READERS DIGEST ASSN INC SR SUB	RELO HOLDINGS INC JPY50	RESOLUTION FDG CORP STRIP
READER'S DIGEST ASSOCIATION IN	REMGRO LTD ZAR0.01	RESOLUTION LTD ORD NPV(NEW)
REAL ESTATE ASSET LIQUIDITY TR	REMOTE DYNAMICS INC	RESONA HOLDINGS INC
REAL ESTATE TRUST LIQUIDITY TR	REMY COINTREAU EUR1.60	RESONA HOLDINGS INC CFD
REALOGY 1/11 EXTENDED TLB	REMY INTERNATIONAL 2/13 TLB	RESOURCE REAL ESTATE 1A J 144A
REALOGY 4/07 SYNTHETIC LC	RENAISSANCE HOME EQUITY 1 AF3	RESPONSYS INC
REALOGY HOLDINGS CORP	RENAISSANCE HOME EQUITY 2 AF2	RESTORATION HARDWARE HOLDINGS
REALTEK SEMICONDUCTOR CORP	RENAISSANCE HOME EQUITY 2 AF3	RESTRUCTURED ASSSET CTF5 144A
REALTY INCOME CORP	RENAISSANCE HOME EQUITY 3 AF3	RETAIL OPPORTUNITY INVESTMENTS
REALTYINCOME CORP F	RENAISSANCE HOME EQUITY L 4 A3	RETAIL PROPERTIES OF AMERICA I
RECKITT BECKISER DISC	RENAISSANCE RE HOLDINGS LTD	REUNERT ORD R0.10
RECKITT BENCKISER GROUP CFD	RENAULT REGIE NATIONALE DES	REX ENERGY CORP
RECKITT BENCKISER GROUP PLC	RENAULT SA CFD	REX ENERGY CORP 144A
RECORDATI EUR0.125	RENEWABLE ENERGY CORP AS NOK1	REXAM ORD GBP0.714285714
RECTICEL SA	RENGO CO CFD	REXEL CFD
RED ELECTRICA CORPORATION SA	RENISHAW ORD 20P	REXEL ORD CFD
RED HAT INC	RENOWN D'URBAN HLD NPV CFD	REXEL PROMESSES
RED ROBIN GOURMET BURGERS INC	RENSSELAER POLYTECHNIC INSTITU	REYNOLDS AMERICAN INC
RED WHEAT FUTURE (MGE)	RENT-A-CENTER INC/TX	REYNOLDS GROUP ISSUER INC / RE
REDEFINE PROPERTIES LTD	RENTOKIL INITIAL PLC CFD	RF MICRO DEVICES INC

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RHB CAPITAL BHD MYR1	ROCK CRE CDO LLC 1A A2 144A	ROUNDY'S INC
RHEINMETAL AG NPV	ROCK CREEK ABSOLUTE RETURN FD	ROUSE CO NT
RHEON AUTO MACHINERY CFD	ROCK TENN CO	ROVI CORP
RHG LTD	ROCKET SOFTWARE (TL 2/12) TLB	ROWAN COS INC
RHI AG NPV	ROCKET SOFTWARE 2ND LIEN TL	ROWAN COS PLC
RHOEN-KLINIKUM AG ORD NPV	ROCKHOPPER EXPLORATION ORD	ROYAL BANK OF CANADA
RHP HOTEL PROPERTIES LP / 144A	ROCKIES EXPRESS PIPELINE 144A	ROYAL BANK OF SCOT ORD GBP1
RICH DEVELOPMENT C TWD10	ROCKPOINT FINANCE FUND I LP	ROYAL BANK OF SCOTLAND GROUP P
RICOH LEASING CO LTD JPY50	ROCKPOINT REAL ESTATE FUND I	ROYAL BANK OF SCOTLAND PLC/THE
RICOH LEASING CO LTD JPY50 CFD	ROCKPOINT REAL ESTATE FUND II	ROYAL CARIBBEAN CRUISES LTD
RICOH Y50	ROCKPOINT REAL ESTATE FUND III	ROYAL DUTCH SHELL 'A' SHS CFD
RICOH Y50 CFD	ROCKVILLE FINANCIAL INC	ROYAL DUTCH SHELL PLC
RIGHTMOVE PLC ORD	ROCKWELL AUTOMATION INC	ROYAL DUTCH SHELL PLC B SHS
RIGHT-ON CO CFD	ROCKWELL COLLINS INC	ROYAL DUTCH SHELL PLC CFD
RIGHT-ON CO JPY50	ROCKWOOD HOLDINGS INC	ROYAL GOLD INC
RIKEN CORP Y50	ROCKWOOD SPECIALTIES GROUP INC	ROYAL PALMS ACQUISITION (MISC
RINNAI CORP	ROCKWOOD SPECIALTIES INTERNATI	ROYAL UNIBREW A/S DKK10
RIO TINTO FINANCE USA LTD	ROCKWOOL INTL B SHS DKK10	ROYALTY PHARMA (ADD-ON 5/12)
RIO TINTO FINANCE USA PLC	ROCKY MOUNTAIN DEALERSHIPS INC	RPC GROUP ORD 5P
RIO TINTO LIMITED NPV	RODOBENS NEGOCIOS IMOBILIARIOS	RPC INC
RIO TINTO PLC	ROGERS COMMUNICATIONS INC	RPM INTERNATIONAL INC DELAWARE
RIO TINTO PLC CFD	ROGERS SUGAR INC	RR DONNELLEY & SONS CO
RIOCAN REIT	ROHM & HAAS CO	RREEF AMERICA REIT II L P
RISO KAGAKY COR Y50	ROHM AND HAAS HOLDINGS LTD	RSA INSURANCE GROUP PLC
RISO KAGAKY CORP Y50 CFD	ROHM CO Y50	RSB BONDCO LLC A A2
RISO KYOIKU JPY10000 CFD	ROHTO PHARMACEUTICAL CO Y50	RSI HOME PRODUCTS INC 144A
RITCHIE BROS AUCTIONEERS INC	ROLLINS INC	RTI INTERNATIONAL METALS INC
RITE AID 6/13 2ND LIEN TL	ROLLS ROYCE HLDGS C SHS	RTI SURGICAL INC
RITE AID CORP	ROLLS-ROYCE HLDGS PLC	RUBIS SA CFD
RIVERBED TECHNOLOGY INC	ROLLS-ROYCE HLDGS PLC CFD	RUCKUS WIRELESS INC
RIVERCENTER LAND	ROLTA INDIA INR10 (DEMAT)	RUE21 INC
RIVERS PITTSBURGH BORROWE 144A	ROMANIA GOVERNMENT BOND	RUENTEX DEVELOPMENT CO LTD
RLJ LODGING TRUST	ROMANIAN GOVERNMENT INTERNATIO	RUENTEX INDUSTRIES LTD
RMB HLDGS SHS ZAR0.01	ROPER INDUSTRIES INC	RUSFOREST AB NPV (POST SPLIT)
RMF COML MTG 97 1 CL G 144A	ROS AGRO PLC	RUSSELL 2000 INDEX FUND CM52
RMI HOLDINGS	ROS AGRO PLC GDR EACH REPR 0 2	RUSSIAN AGRICULTURAL BANK OJSC
ROADRUNNER TRANSPORTATION SYST	ROSE ROCK MIDSTREAM LP	RUSSIAN FEDERAL BOND - OFZ
ROANOKE MANAGEMENT UNIT	ROSETTA RESOURCES INC	RUSSIAN FOREIGN BOND - EUROBON
ROBECO RIVER ROAD FUND LTD	ROSNEFT OIL COMPANY	RUSSIAN RAILWAYS VIA RZD CAPIT
ROBECO TRANSTREND DIVERSIFIED	ROSNEFT OJSC GDR EACH REPR 1	RWANDA INTERNATIONAL GOVERNMENT
ROBERT HALF INTERNATIONAL INC	ROSS STORES INC	RWE AG
ROC FINANCE LLC / ROC FIN 144A	ROSTELECOM OJSC	RWE AG (NEU) NPV 'A'
ROC OIL CO LTD NPV	ROTORK ORD 5P	RWE FINANCE BV
ROCHE HLDG AG CHF1	ROTORK PLC CFD	RYANAIR HOLDINGS PLC
ROCHE HLDG AG GENUSSSCHEINE NPV	ROUND ONE CORP JPY5000	RYDER SYSTEM INC
ROCHE HOLDINGS INC 144A	ROUND ONE CORP ROUND ONE CORP	RYLAND GROUP INC

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RYLAND GROUP INC/THE	SAINSBURY (J) ORD GBP0.2857142	SANDELMAN FINANCE 20 2A B 144A
RYODEN TRADING CO Y50	SAINSBURY (J) PLC CFD	SANDISK CORP
RYOSAN CO Y50	SAIPEM EUR1	SANDRIDGE ENERGY INC
RYOSHOKU JPY50 CFD	SAISON INFO SYSTEM JPY50	SANDRIDGE ENERGY INC PFD CONV
RYOYO ELECTRIC	SAIZERIYA CO LTD CFD	SANDS CHINA LTD
RYOYO ELECTRIC CFD	SAKAI CHEMICAL IND Y50	SANDVIK AB NPV (POST SPLIT)
S&P 500 CONSERVATIVE INDEX	SAKAI MOVING SERVI JPY50	SANDVINE CORPORATION
S&P 500 EMINI INDEX FUT (CME)	SAKAI OVEX CO JPY50 CFD	SANIX INC JPY50
S&P/TSE 60 INDEX FUTURES (MSE)	SAKATA INX CORP Y50	SANKATY ADVISORS LLC BANK
S&T BANCORP INC	SAKS INC	SANKATY CREDIT OPP IV
S&T HOLDING CO LTD KRW500	SALAMANDER ENERGY ORD GBP0.10	SANKATY CREDIT OPPORTUNITIES
S-1 CORPORATION	SALATORE FERRAGAMO SPA	SANKATY MIDDLE MARKET
SA SA INTERNATIONAL HLDGS LTD	SALATORE FERRAGAMO SPACFD	SANKI ENGINEERING Y50
SAAB AB SER 'B' SEK16	SALESFORCE.COM INC	SANKYO CO(OTC) NPV
SABA SOFTWARE INC	SALIX PHARMACEUTICALS LTD	SANKYO FRONTIER CO JPY50
SABANCI HOLDINGS AS TRY1	SALLY BEAUTY HOLDINGS INC	SANKYU INC Y50
SABINE PASS LIQUEFACTION 144A	SALLY HOLDINGS LLC / SALLY CAP	SANLAM ZAR0.01
SABINE PASS LNG LP	SALOMON BROS COML 00-C3 CL X	SANMINA CORP
SABLE INTERNATIONAL FINAN 144A	SALOMON BROTHERS M MMA E3 144A	SANMINA CORP 144A
SABMILLER HOLDINGS INC 144A	SALZGITTER AG ORD NPV	SANOFI
SABMILLER PLC	SAM YANG GENEX CO KRW5000	SANOFI-AVENTIS CFD
SABMILLER PLC 144A	SAM YOUNG ELECTNCS KRW500	SANOFI-AVENTIS EUR2
SABRA HEALTH CARE LP / SABRA C	SAMARCO MINERACAO SA 144A	SANOH INDUSTRIAL CO Y50
SABRE 2/13 COV-LITE TLB	SAMCHULLY KRW5000	SANOYAS HOLDINGS CORP
SACI FALABELLA	SAMPO OYJ SER'A'NPV	SANRIO CO Y50
SACYR SA EUR1	SAMSON 9/12 2ND LIEN TL	SANSHIN ELECTRONICS CO Y50
SAERON AUTOMOTIVE CORP	SAMSON INVESTMENT CO 144A	SANSHIN ELECTRONICS CO Y50 CFD
SAEXPLORATION HOLDINGS INC	SAMSONITE INTERNATIONAL SA	SANTANDER DRIVE AUTO RECE 1 A3
SAF HOLLAND EUR1.00 (BR)	SAMSUNG C&T CORP	SANTANDER DRIVE AUTO RECEI 3 B
SAFARICOM NPV	SAMSUNG CARD NPV	SANTANDER DRIVE AUTO RECEI 3 C
SAFE-GUARD PRODUCTS 12/12 TL	SAMSUNG ELECTR-GDR REGS	SANTANDER HOLDINGS USA INC/PA
SAFEGUARD SCIENTIFICS INC	SAMSUNG ELECTRO MECHANICS CO	SANTANDER ISSUANCES SAU
SAFENET (2ND LIEN 4/07)	SAMSUNG ELECTRONICS CO LTD	SANTANDER US DEBT SAU 144A
SAFENET 4/07 INCREMENTAL 2ND	SAMSUNG ELECTRS LTD GDR 1995	SANTEN PHARMACEUTICAL CO
SAFENET INC COV-LITE HYBRID TL	SAMSUNG ENGINEERING CO LTD	SANTONIA ENERGY INC
SAFESTORE HLDGS ORD GBP0.01	SAMSUNG FIRE & MARINE INS	SANTOS LIMITED NPV
SAFEWAY INC	SAMSUNG HEAVY KSWN5000	SANYO HOUSING NAGOYA CO NPV
SAFG RETIREMENT SERVICES INC	SAMSUNG LIFE INSURANCE CO	SANYO SHOKAI Y50
SAFILO GROUP EUR5.00	SAMSUNG SDI KRW5000	SANYO SPECIAL STEEL CO LTD CFD
SAFRAN SA CFD	SAMSUNG SECURITIES CO KSWN5000	SAP AG ORD NPV
SAFRAN SA EUR0.20	SAMSUNG TECHWIN KRW5000	SAPPI ORD R1
SAFT GROUPE S.A. EUR1	SAMYANG HOLDINGS CORP KSWN5000	SAPPI PAPIER HOLDING GMBH 144A
SAGE GROUP	SAN DIEGO CNTY CA REGL TRANSPR	SAPPORO HOLDINGS LTD CFD
SAGE GROUP CFD	SAN-AI OIL CO LTD	SAPUTO INC
SAI GLOBAL LTD NPV	SAN-AI OIL CO Y50 CFD	SARACEN MINERAL HOLDINGS LTD
SAIC INC	SANCHEZ ENERGY CORP	SARAS RAFFINERIE EUR5.16

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SAREPTA THERAPEUTICS INC	SCHLUMBERGER INVESTMENT S 144A	SECURITAS SER 'B' SEK1
SARTORIUS NON VTG PFD NPV	SCHLUMBERGER LTD	SECURITIZED ASSET FR4 NIM 144A
SARTORIUS STEDIM BIOTECH	SCHOELLER BLECKMAN EUR1 (BR)	SECURITIZED PRODU 05-1A B 144A
SASEBO HEAVY INDUSTRIES CO Y50	SCHOLASTIC CORP	SECURITY BANK CORP
SATELITES MEXICANOS SA DE CV	SCHOUW & CO DKK10 SER'B'	SECURITY CAPITAL PFD GROWTH
SATO HOLDING CORP Y50	SCHRADER (2ND LIEN 4/12) LUXCO	SECURUS TECH 4/13 COV-LT TL
SATO SHOJI CORP JPY50	SCHRADER (2ND LIEN 4/12/)US TL	SEDGWICK CMS 6/13 2ND LIEN TL
SATO SHOJI CORP JPY50 CFD	SCHRODERS (NEW) ORD GBP1	SEDGWICK CMS 6/13 TL
SATORI ELECTRIC CO CFD	SCHRODERS PLC CFD	SEEK LIMITED NPV
SATYAM COMPUTER INR2 DEMAT	SCHULER AG YOUNG SHARES	SEGA SAMMY HLDGS INC NPV
SAVANNA ENERGY SERVICES CORP	SCIENS AVIATION FUND II	SEGRE PLC
SAVERS 10/12 COV-LITE TLC	SCIENTIFIC GAMES CORP	SEGRE PLC CFD
SAVILLS ORD GBP0.025	SCIENTIFIC GAMES INTERNATIONAL	SEGRE PLC ORD GBP0.01
SAWADA HOLDINGS CO LTD	SCINOPHARM TAIWAN LTD	SEGULAH IV LP
SAZABY INC JPY50	SCIQUEST INC	SEI INVESTMENTS CO
SBA COMMUNICATIONS CORP	SCOR SE EUR7.876972 (POST	SEIKA CORPORATION Y50
SBA GP#3921915002	SCOTIA HOLDINGS PLC	SEIKITOKYU KOGYO JPY50
SBA GTD LN POOL #508994	SCOTTS MIRACLE-GRO CO/THE	SEIKITOKYU KOGYO JPY50 CFD
SBA GTD LN POOL CTFS #507841	SCOUT FUND I-A LP	SEIKO CORP CFD
SBA GTD LN POOL CTFS #507932	SCP PRIVATE EQUITY II LP	SEINO HOLDINGS CO LTD
SBA GTD PARTN CTF SBIC 12 10B	SCP PRIVATE EQUITY PARTNERS II	SEINO HOLDINGS CO LTD CFD
SBA GTD PARTN CTFS 11-20B 1	SCP PRIVATE EQUITY PARTNERS LP	SEJONG INDUSTRIAL KRW500
SBA GTD PARTN CTFS 2007-20D 1	SCRIPPS NETWORKS INTERACTIVE I	SEK INTEREST
SBA GTD PARTN CTFS 2008-20D 1	SCROLL CORP CFD	SEKERBANK TRY1
SBA GTD PARTN CTFS 2008-20E 1	SCROLL CORP Y50	SEKISUI CHEMICAL CO Y50 CFD
SBA GTD PARTN CTFS 2009-10B 1	SCSK CORP Y50	SEKISUI CHEMICAL Y50
SBA GTD PARTN CTFS 2009-10C 1	SDL ORD GBP0.01	SEKISUI HOUSE NPV
SBARRO INC	SEABOARD CORP	SEKISUI JYSHI Y50
SBERBANK OF RUSSIA	SEACOR HOLDINGS INC	SELECT COMFORT CORP
SBERBANK OF RUSSIA VIA SB 144A	SEADRILL LTD	SELECT MEDICAL HOLDINGS CORP
SBERBANK-CLS	SEADRILL LTD USD2	SELENE RESIDENTIAL MORTGAGE
SBERBANK-SPONSORED ADR	SEADRILL PARTNERS LLC	SEMAPA SOC INVEST E GESTAO
SBI HOLDINGS INC	SEAGATE HDD CAYMAN	SEMBCORP INDUSTRIES SGD0.25
SBI HOLDINGS INC CFD	SEAGATE HDD CAYMAN 144A	SEMBCORP MARINE SGD0.10
SBM OFFSHORE NV EUR0.25 (POST	SEAGATE TECHNOLOGY	SEMCON AB SEK1
SBS CONTENTS HUB CO LTD	SEAGATE TECHNOLOGY HDD HOLDING	SEMEN INDONESIA PERSERO TBK PT
SCAN GROUP LTD	SEAH HOLDINGS KRW5000	SEMGROUP CORP
SCANA CORP	SEALED AIR 11/12 (USD) TLB	SEMICONDUCTOR MFG USD0.0004
SCANIA AB SER B NPV (POST	SEALED AIR CORP	SEMINOLE TRIBE OF FLORIDA 4/13
SCHAEFFLER 3/13 TLC	SEALED AIR CORP 144A	SEMPRA ENERGY
SCHAEFFLER FINANCE BV 144A	SEARS HOLDINGS CORP	SEMTECH CORP
SCHAHIN II FINANCE CO SPV 144A	SEATTLE GENETICS INC	SENIOR 10P
SCHERING PLOUGH CORP SR NT	SEAWORLD ENTERTAINMENT INC	SENIOR HOUSING PARTNERS III
SCHIBSTED ASA	SEB ORD CFD	SENIOR HOUSING PARTNERS IV
SCHINDLER HLDG AG PTG CERT	SEBANG CO LTD	SENIOR HOUSING PROPERTIES TRUS
SCHINDLER-HLDG AG CHF0.1	SECOM CO Y50	SENSHU ELECTRIC CO JPY50

SENSHU IKEDA HOLDINGS INC CFD	SHARP CORP Y50	SHOFU INC NPV CFD
SENSIENT TECHNOLOGIES CORP	SHAW COMMUNICATIONS INC	SHOPPERS DRUG MART CORP
SENTINEL CAPITAL CORP	SHAWCOR LTD	SHOPRITE HLDGS LTD SHS
SEQUA 12/12 COV-LITE TLB	SHEARER'S FOODS LLC / CHI 144A	SHORE VIEW CAP PTRS LP
SEQUA AUTOMOTIVE 11/12 TLB	SHELL INTERNATIONAL FINANCE BV	SHOREVIEW CAPITAL II
SEQUA CORP TL	SHENZHOU INTERNATIONAL GROUP	SHOUGANG FUSHAN RESOURCES
SEQUOIA MORTGAGE TRUST 2 1 2A1	SHERIFF DEED OF CORRECTION FOR	SHOWA CORP
SEQUOIA MORTGAGE TRUST 20 6 A2	SHERWIN-WILLIAMS CO/THE	SHOWA CORP CFD
SEQUOIA MORTGAGE TRUST 7 A2	SHFL ENTERTAINMENT INC	SHOWA DENKO KK Y50
SERBIA TREASURY BONDS	SHIKOKU ELECTRIC POWER CO CFD	SHOWA SHELL SEKIYU ORD Y50
SERCO GROUP ORD 2P	SHIKOKU ELECTRIC POWER CO INC	SHREE GANESH JEWELLERY HOUSE
SERENA SOFTWARE INC	SHIMA SEIKI MFG CFD	SHRIRAM TRANSPORT FIN CO LTD
SERIA CO LTD	SHIMADZU Y50	SHUI ON LAND LTD
SERIA CO LTD CFD	SHIMAMURA NPV	SHUIGA BANKY50 CFD
SERS DEFAULTED SECURITY OFFSET	SHIMANO INC NPV	SHUTTERFLY INC
SERVICE CORP INTERNATIONAL/US	SHIMAO PROPERTY HLDGS LTD	SIAM CEMENT CO THB1 (ALIEN
SERVICE STREAM LTD NPV	SHIMIZU BANK CFD	SIAM CEMENT PCL THB1
SERVICEMASTER CO/TN	SHIMIZU CORPORATION Y50	SIAM CITY CEMENT PUBLIC CO
SERVICENOW INC	SHIN KONG FINANCIAL TWD10	SIAM COMM BK PUBLIC (FOREIGN)
SERVICESOURCE INTERNATIONAL LL	SHIN MAYWA INDUSTRIES Y50	SIAM MAKRO THBH10(ALIEN MARKET
SERVIZI ITALIA SPA EUR1.00	SHIN ZU SHING CO TWD10	SIBANYE GOLD LTD
SES SA FIDUCIARY DR EACH REP	SHINAGAWA REFRACT CFD	SIBUR SECURITIES LTD 144A
SESI LLC	SHINAGAWA REFRACT JPY50	SIDER NACIONAL CIA COM NPV
SEVEN & I HLDG CO LTD NPV	SHINDENGEN ELECTRIC MAN CO CFD	SIEGFRIED HLDG AG CHF2
SEVEN & I HLDG CO LTD NPV CFD	SHIN-ETSU CHEMICALS CO NPV	SIEMENS AG NPV REGD
SEVEN BANK LTD NPV	SHIN-ETSU POLYMER CO Y50	SIERRA PACIFIC POWER CO
SEVERN TRENT ORD GBP0.9789	SHINHAN FINANCIAL GROUP CO LTD	SIERRA WIRELESS INC
SEVERN TRENT PLC CFD	SHINKO ELECTRIC INDUSTRIES CO	SIG ORD 10P
SEVERSTAL	SHINKO SHOJI CO LTD CFD	SIGMA FIN INC MTN 144 3C7
SEVERSTAL OAO VIA STEEL C 144A	SHINKONG INSURANCE TWD10	SIGMA FIN INC MTN 144A 3C7
SEWON PRECISION KRW5000	SHINSEGAE CO LTD KRW5000	SIGMA FIN INC MTN TR00510 144A
SFC ENERGY PARTNERS I-B LP	SHINSEGAE I & C COMPANY	SIGMA FIN INC MTN TR00511 144A
SFC ENERGY PARTNERS II	SHINSEI BK NPV	SIGMA FINANCE CORP
SG MORTGAGE SECUR AHL1 A1 144A	SHINSHO CORP JPY50	SIGMA PHARMACEUTICALS LTD NPV
SGS SA CHF1(REGD)	SHINYEI KAISHA JPY50 CFD	SIGMA-ALDRICH CORP
SHACKLETON I CLO LTD 1A E 144A	SHIONOGI & CO JPY50	SIGNATURE BANK/NEW YORK NY
SHAFTESBURY ORD 25P	SHIONOGI & CO JPY50 CFD	SIGNET JEWELERS LTD
SHAFTESBURY ORD 25P CFD	SHIP HEALTHCARE HLDG INC NPV	SIGNETICS CORP
SHAH CAP OFFSHORE INVESTOR FD	SHIRE LTD ORD CFD	SIGULER GUFF BRIC
SHALE-INLAND HOLDINGS LLC 144A	SHIRE PLC ORD GBP0.05	SIGULER GUFF BRIC OPS FD II LP
SHANDA GAMES LTD	SHIROKI CORP JPY50	SIGURD MICROELECTR TWD10
SHANDONG WEIGAO GROUP MEDICAL	SHISEIDO Y50	SIHUAN PHARMACEUTICAL HOLDINGS
SHANGHAI INDUSTRIAL HLDGS HK00	SHIZUOKA BANK Y50	SIIX CORPORATION CFD
SHANGHAI PHARMACEUTICALS	SHIZUOKAGAS CO NPV	SIKA FINANZ AG CHF0.6 (BR)
SHANGRI-LA ASIA ORD HK\$1	SHO-BOND HOLDINGS CO LTD CFD	SIKA FINANZ AG CHF9 (BR)
SHANKS GROUP PLC	SHOCHIKU CO LTD CFD	SILGAN HOLDINGS INC

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SILIC EUR4	SINOFERT HOLDINGS LTD HKD0.10	SLM STUDENT LOAN TRUST 2 6 A4L
SILICON LABORATORIES INC	SINOMEDIA HOLDING LIMITED	SLM STUDENT LOAN TRUST 20 1 A2
SILICONWARE PRECISION INDS	SINO-OCEAN LAND HLDGS HKD0.80	SLM STUDENT LOAN TRUST 20 2 A2
SILVER FUTURE (CMX)	SINOPAC HLDG TWD10	SLM STUDENT LOAN TRUST 20 2 A4
SILVER FUTURES (CMX)	SINOPEC SHANGHAI PETROCHEMICAL	SLM STUDENT LOAN TRUST 20 3 A2
SILVER STANDARD RESOURCES INC	SINOPHARM GROUP CO-H	SLM STUDENT LOAN TRUST 20 3 A4
SILVER WHEATON CORP	SINOTEL TECHNOLOGIES LTD	SLM STUDENT LOAN TRUST 20 4 A2
SILVERLEAF FIN LLC D B 144A	SINTOKOGIO LTD CFD	SLM STUDENT LOAN TRUST 20 4 A3
SILVERLEAF FINANCE B B 144A	SIPH(PLANT.HEVEAS EUR22.86	SLM STUDENT LOAN TRUST 20 4 A4
SILVERLEAF FINANCE VI A B 144A	SIRIUS XM RADIO INC	SLM STUDENT LOAN TRUST 20 5 A2
SILVERLEAF FINANCE VI A C 144A	SIRONA DENTAL SYSTEMS INC	SLM STUDENT LOAN TRUST 20 5 A4
SILVERPEAK LEG PENS PTNRS II	SIRVA 3/13 TL	SLM STUDENT LOAN TRUST 20 5 A5
SILVERPEAK LEGACY/PSERS L.P	SISTEMA JSFC GDR REPR 1/50	SLM STUDENT LOAN TRUST 20 6 A2
SILVERPEAK LEGPENS PTNRS III	SIX FLAGS ENTERTAINMENT CORP	SLM STUDENT LOAN TRUST 20 6 A3
SIM LIAN GROUP SGD0.10	SJM HOLDINGS LIMITED HKD1.00	SLM STUDENT LOAN TRUST 20 7 A2
SIMCORP A/S	SK C&C CO LTD	SLM STUDENT LOAN TRUST 20 7 A4
SIMCORP DKK10	SK GAS KRW5000	SLM STUDENT LOAN TRUST 20 8 A2
SIME DARBY BHD (NEW) MYR0.50	SK HOLDINGS CO LTD KRW5000	SLM STUDENT LOAN TRUST 20 8 A4
SIMON PPTY GROUP INC NEW COM	SK HYNIX INC	SLM STUDENT LOAN TRUST 20 9 A4
SIMON PROPERTY GROUP INC	SK INNOVATION CO LTD	SLM STUDENT LOAN TRUST 200 5 B
SIMON PROPERTY GROUP LP	SK NETWORKS COMPANY LIMITED	SLOVAKIA GOVERNMENT INTERNATIO
SIMPAC ANC	SK TELECOM CO LTD	SLS HOTEL (MISC DOCUMENTS)
SIMPLEX TECHNOLOGY INC CFD	SK TELECOM KRW500	SM ENERGY CO
SIMPLO TECHNOLOGY TWD10	SKANDINAVISKA ENSKILDA BANKEN	SM ENERGY CO 144A
SIMPSON MANUFACTURING CO INC	SKANSKA AB B SER 'B' SEK3	SM INVESTMENTS CORPORATION
SIMS METAL MANAGEMENT LTD	SKF AB SER B NPV (POST SPLIT)	SM PRIME ORD PHP1
SINA CORPORATION	SKILLED GROUP LTD	SMALL BUS ADMIN GTD CTF 11-10A
SINANEN Y50	SKY CITY NZD0.20	SMALL BUS ADMIN GTD CTF 11-20E
SINCLAIR BROADCAST GROUP INC	SKY DEUTSCHLAND AG	SMALL BUSINESS ADMIN GTD CTF
SINCLAIR TELEVISION GROUP INC	SKY PERFECT JSAT HLDG INC NPV	SMALL BUSINESS ADMINISTRATION
SINDO CO LTD KRW5000	SKYWORKS SOLUTIONS INC	SMART & FINAL 11/12 COV-LITE T
SING HOLDINGS LIMITED NPV	SL GREEN REALTY CORP	SMART TRUST/AUST 1USA A4A 144A
SING TAO NEW CORP LTD	SLC AGRICOLA SA COM NPV	SMART TRUST/AUSTRALIA 1US A2B
SINGAMAS CONTAINER HKD0.10	SLC PRIVATE STUDENT AA A 144A	SMART TRUST/AUSTRALIA 1US A4A
SINGAPORE AIRLINES SGD0.50	SLH PROXY SHORT EXPOSURE	SMART TRUST/AUSTRALIA 4US A3A
SINGAPORE EXCHANGE SGD0.01	SLM CORP	SMARTONE TELECOMMUNICATIONS
SINGAPORE POST LTD SGD0.05	SLM PRIVATE CREDIT STUDENT A C	SMC CORP NPV
SINGAPORE PRESS HLDGS SGD0.20	SLM PRIVATE CREDIT STUDENT B B	SMITH & NEPHEW ORD USD0.20
SINGAPORE TECHNOLOGIES	SLM PRIVATE EDUCATIO A 2A 144A	SMITH & NEPHEW PLC CFD
SINGAPORE TELECOMMUNICATIONS	SLM PRIVATE EDUCATIO A A1 144A	SMITHFIELD FOODS INC
SINKO KOGYO NPV	SLM STUDENT LOAN T 10 A4A 144A	SMITHS GROUP PLC CFD
SINO BIOPHARMACEUTICAL	SLM STUDENT LOAN TR 5A A5 144A	SMITHS GROUP PLC ORD GBP0.375
SINO GRANDNESS FOOD INDUSTRY	SLM STUDENT LOAN TR B A2A 144A	SMURFIT KAPPA GROUP PLC ORD
SINO LAND CO ORD HK\$1.00	SLM STUDENT LOAN TRU A A1 144A	SMURFIT KAPPA TREASURY FUNDING
SINOCHEM OVERSEAS CAPITAL 144A	SLM STUDENT LOAN TRUST 2 11 A4	SNAM SPA
SINOCHEM OVERSEAS CAPITAL CO L	SLM STUDENT LOAN TRUST 2 14 A5	SNAM SPA CFD

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SNAP-ON INC	SOTHEBY'S	SPECTRUM BRANDS INC
SNC-LAVALIN GROUP INC	SOUFUN HOLDINGS LTD	SPEEDWAY MOTORSPORTS INC
SNS REAAL GROEP NV EUR1.63	SOUNDBITE COMMUNICATIONS INC	SPEEDY CASH INTERMEDIATE 144A
SNT CORPORATION Y50	SOUNDWILL HOLDINGS HKD0.10	SPEEDY HIRE PLC 5P
SOCIETE D'EDITION DE CANAL +	SOURCEFIRE INC	SPI 200 INDEX FUTURE (SFE)
SOCIETE GENERALE CFD	SOUTH AFRICA GOVERN2038-INFLAT	SPIRAX-SARCO ENGINEERINGCFD
SOCIETE GENERALE EUR1.25	SOUTH AFRICA GOVERNMENT BOND	SPIRENT COMMUNICATIONS PLC
SOCIETE GENERALE SA	SOUTH AFRICA GOVERNMENT INTERN	SPIRENT COMMUNICATIONS PLC ORD
SOCIETE GENERALE SFH	SOUTH STR SECS HLDGS INC	SPIRIT AEROSYSTEMS HOLDINGS IN
SOCO INTERNATIONAL GBP0.05	SOUTHERN CALIFORNIA EDISON CO	SPIRIT AIRLINES INC
SODA NIKKA CO CFD	SOUTHERN CALIFORNIA GAS CO	SPIRIT MASTER FUNDIN 1 A1 144A
SODEXO EUR4	SOUTHERN CO	SPIRIT REALTY CAPITAL INC
SODICK CO LTD Y50	SOUTHERN COPPER CORP	SPLUNK INC
SOFINNOVA VENTURE PARTNERS VII	SOUTHERN GRAPHIC SYSTEMS 10/12	SPREADTRUM COMMUNICATIONS INC
SOFTBANK CORP 144A	SOUTHERN NATURAL GAS CO LLC	SPRINGLAND INTL HOLDINGS LTD
SOFTBANK CORP CFD	SOUTHERN POWER CO	SPRINT CAPITAL CORP
SOFTBANK CORPORATION NPV	SOUTHERN STAR CENTRAL CORP	SPRINT COMMUNICATIONS INC
SOFTBANK TECHNOLOGY CORP JPY50	SOUTHWEST AIRLINES CO	SPRINT NEXTEL CORP
SOFTWARE AG BEARER SHS	SOUTHWESTERN BELL TELEPHONE LP	SPRINT NEXTEL CORP 144A
SOFT-WORLD INTL CO TWD10	SOUTHWESTERN ELECTRIC POWER CO	SPROUTS 4/13 COV-LITE TL
SOGEFI EUR0.52	SOUTHWESTERN ENERGY CO	SPS COMMERCE INC
SOHGO SECURITY SER NPV	SOUZA CRUZ BRCZ1	SPX CORP
SOHO CHINA LIMITED	SOVRAN SELF STORAGE INC	SQUARE ENIX HOLDINGS CO LTD
SOHU.COM INC	SOYBEAN FUTURE (CBT)	SQUARETWO FINANCIAL CORP
S-OIL CORP KRW2500	SOYBEAN MEAL FUTURE (CBT)	SRA HOLDINGS INC NPV
SOJITZ CORPORATION NPV	SOYBEAN OIL FUTURE (CBT)	SRERS FUNDING LTD RS A1B1 144A
SOKEN CHEMICAL & E JPY50	SP AUSNET NPV (STAPLED UNITS)	SRF LIMITED INR10
SOLARCITY CORP	SPACE CO LTD JPY50 CFD	SRI TRANG AGRO-INDS PCL-NVDR
SOLARWINDS INC	SPAIN GOVERNMENT BOND	SS&C TECHNOLOGIES 5/13 TLB1
SOLERA HOLDINGS INC	SPANSION 12/12 COV-LITE TLB	SS&C TECHNOLOGIES 5/13 TLB2
SOLVAY NPV	SPANSION LLC	SSAB AB
SOMERSET CAYUGA HLDG CO INC	SPAR GROUP LIMITED NPV	SSE PLC
SONAE IMOBILIARIA EUR4.99	SPAREBANK 1 SMN NOK25	SSGA EMERGING MARKETS INDEX
SONAE SGPS SA EUR1	SPAREBANK 1 SR BK	SSI INVESTMENTS II LTD / SSI C
SONAE SGPS SA NEW EUR1 BONUS	SPARK INFRASTRUCTURE GROUP	ST BARBARA LTD 144A
SONAE SIERRA BRASIL	SPARTAN STORES INC	ST JAMES PLACE PLC
SONDA SA COM NPV	SPARTON CORP	ST JOE CO/THE
SONIC AUTOMOTIVE INC	SPDR GOLD SHARES	ST JUDE MEDICAL INC
SONIC CORP	SPDR S&P 500 ETF TRUST	ST SHINE OPTICAL TWD10
SONIC HEALTHCARE LTD	SPDR S&P MIDCAP 400 ETF TRUST	STADA ARZNEIMITTEL AG ORD NPV
SONOCO PRODUCTS CO	SPECIALTY FASHION GROUP LTD	STAGECOACH DEFERRED SHARES
SONOVA HLDG CHF0.05	SPECTRA ENERGY CAPITAL LLC	STAGECOACH GROUP PLC 0.5482
SONY CORP CFD	SPECTRA ENERGY CORP	STALLION OILFIELD 6/13 COV-LIT
SONY CORP NPV	SPECTRA ENERGY PARTNERS LP	STAMPS.COM INC
SONY FINANCIAL HOLDINGS INC	SPECTRIS ORD GBP0.05	STANCORP FINANCIAL GROUP INC
SOSEI CO LTD NPV CFD	SPECTRUM BRANDS ESCROW CO 144A	STANDARD BANK GROUP LTD/SOUTH

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STANDARD CHARTERED PLC CFD	STERLING CAPITAL PARTNERS	SUDAMERICANA VAPOR NPV
STANDARD CHARTERED ORD USD0.50	STERLING CAPITAL PARTNERS II	SUEDZUCKER AG NPV
STANDARD CHARTERED PLC	STERLING CAPITAL PARTNERS III	SUEZ ENVIRONNEMENT CO CFD
STANDARD LIFE ORD GBP0.10	STERLING VENTURE PARTNERS LP	SUEZ ENVIRONNEMENT CO EUR4
STANDARD LIFE ORD GBP0.10 CFD	STEWART ENTERPRISES INC	SUGAR #11 WORLD FUTURE (NYB)
STANDARD PACIFIC CORP	STHI HOLDING CORP 144A	SUGI HOLDINGS CO LTD JPY50
STANDARDS FOODS CORP TWD10	STHREE ORD GBP0.01(WI)	SUL AMERICA SA
STANLEY BLACK & DECKER INC	STILLWATER MINING CO	SULZER AG CHF0.01(REGD)
STANLEY ELECTRIC CO NPV	STMICROELECTRONICS EUR1.04	SUMCO CORPORATION NPV
STANTEC INC	STMICROELECTRONICS INV CFD	SUMIKIN BUSSAN CP JPY50
STAPLES INC	STO AG NON VTG PRF NPV	SUMINOE TEXTILE CO JPY50
STARBUCKS CORP	STOCK LOAN FEES	SUMISEKI HOLDINGS INC NPV CFD
STARHUB LTD	STOCKBRIDGE REAL ESTATE FD III	SUMITOMO BAKELITE CO LTD CFD
START TODAY CO LTD	STOCKBRIDGE REAL ESTATE FUND	SUMITOMO CHEMICAL CO LTD CFD
START TODAY CO LTD NPV CFD	STOCKLAND TRUST GROUP NPV	SUMITOMO CHEMICAL Y50
STARVEST PARTNERS II	STONE ENERGY CORP	SUMITOMO CORP CFD
STARVEST PARTNERS LP	STONERIVER 5/13 2ND LIEN TL	SUMITOMO CORP NPV
STARWOOD GLOBAL OPPTY FD VIII	STONERIVER 5/13 TLB	SUMITOMO DENSETSU CO Y50
STARWOOD HOTELS & RESORTS WORL	STORA ENSO OYJ SER 'R' NPV	SUMITOMO ELECTRIC IND NPV
STARWOOD OPPORTUNITY FUND IV	STOREBRAND ASA A NOK5	SUMITOMO FORESTRY CO Y50
STARWOOD OPPORTUNITY FUND V LP	STRATASYS LTD	SUMITOMO HEAVY INDUSTRIES Y50
STARWOOD OPPORTUNITY FUND VI-A	STRATEGIC HOTELS & RESORTS INC	SUMITOMO METAL MINING CO LTD
STARWOOD OPPORTUNITY FUND VII	STRATEGIC PARTNERS VALUE	SUMITOMO METAL MNG NPV
STARWOOD PROPERTY TRUST INC	STRAUMANN HOLDING AG	SUMITOMO MITSUI BANKING C 144A
STARZ	STRAYER EDUCATION INC	SUMITOMO MITSUI BANKING CORP
STARZ LLC / STARZ FINANCE CORP	STREAMLINE HEALTH SOLUTIONS IN	SUMITOMO MITSUI GR NPV
STATE BANK FINANCIAL CORP	STRUCTURED ADJUSTABLE 16XS A1	SUMITOMO MITSUI GR NPV CFD
STATE BANK OF INDIA 144A	STRUCTURED ADJUSTABLE 19XS 1A1	SUMITOMO MITSUI TRUST HOLDINGS
STATE CLASS TANKERS COV-LITE	STRUCTURED ADJUSTABLE R 15 1A1	SUMITOMO PIPE & TUBE NPV CFD
STATE OF BADEN-WURTTENBERG	STRUCTURED ADJUSTABLE RA 18 5A	SUMITOMO REALTY & DEV CO NPV
STATE OF ISRAEL NOTE 5 YR	STRUCTURED ADJUSTABLE RA 4 1A2	SUMITOMO REALTY & DEVELOPMENT
STATE OIL CO OF THE AZERBAIJAN	STRUCTURED ADJUSTABLE RA 5 5A4	SUMITOMO RUBBER INDUSTRIES Y50
STATE PUBLIC SCH BLDG AUTH PA	STRUCTURED ASSET ARS1 A1 144A	SUMITOMO SEIKA CFD
STATE STREET CORP	STRUCTURED ASSET MORTGA AR4 A1	SUMMIT ACCELERATOR FUND LP
STATOIL ASA	STRUCTURED ASSET RM1 AIO 144A	SUMMIT HOTEL PROPERTIES INC
STATOIL ASA NOK2.50	STRUCTURED ASSET S RM1 A1 144A	SUMMIT MIDSTREAM HOLDINGS 144A
STATS CHIPPAC LTD SGD0.25	STRUCTURED ASSET SE NP2 A 144A	SUMMIT MIDSTREAM PARTNERS LP
STEALTHGAS INC	STRUCTURED ASSET SE RM1 A 144A	SUMMIT PARTNERS GROWTH EQUITY
STEC INC	STRUCTURED ASSET SE RM1 B 144A	SUMMIT PARTNERS PRIVATE EQUITY
STEEL DYNAMICS INC	STRUCTURED ASSET SECUR BC3 2A2	SUMMIT PARTNERS VC II-A
STEINHOFF INTL HLDGS ZAR0.005	STRUCTURED ASSET SECURI BC1 A5	SUMMIT PARTNERS VENTURE
STELLA CHEMIFA CORP CFD	STRUCTURED CREDIT MASTER FUND	SUMMIT VENTURE V LP
STELUX HLDGS INTL HKD0.10	STRYKER CORP	SUMMIT VENTURES IV
STEPSTONE INTERNATIONAL	SUBSEA 7 SA	SUMMIT VENTURES VI A LP
STERICYCLE INC	SUBURBAN PROPANE PARTNERS LP	SUMTOTAL SYSTEMS 11/12 TL
STERIS CORP	SUBURBAN PROPANE PARTNERS LP/S	SUN ART RETAIL GROUP LTD

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SUN COMMUNITIES INC	SVENSK EXPORTKREDIT AB	SYSMEX CORP JPY50
SUN HUNG KAI PROPERTIES	SVENSKA CELLULOSA AB-SCA SER B	T & K TOKA CO JPY50
SUN HYDRAULICS CORP	SVENSKA HANDELSBANKEN AB	T IS BANKASI SER'C'TRY1
SUN INTERNATIONAL LTD ZAR0.08	SVENSKA HANDELSBANKEN AB 144A	T K CORPN KRW500
SUN LIFE FINANCIAL INC	SVENSKA HANDELSBANKEN SER A	T O C CORP Y50 CFD
SUN PRODUCTS CORP/THE 144A	SWAP COLLATERAL WITH JP MORGAN	T RAD CO LTD JPY50
SUNCALL CORP JPY50	SWATCH GROUP CHF0.45 (REGD)	T ROWE PRICE GROUP INC
SUNCOR ENERGY INC	SWATCH GROUP CHF2.25 (BR)	T SINAI KALKINMA B TRY1
SUNCORP GROUP LIMITED	SWEDBANK AB SEK'A' NPV	T SISE VE CAM FABR TRY1
SUNCORP METWAY DISC	SWEDEN GOVERNMENT B3102-INFLAT	T&D HOLDINGS INC CFD
SUNDRUG CO Y50	SWEDEN GOVERNMENT B3104-INFLAT	T&D HOLDINGS INC NPV
SUNEDISON INC	SWEDEN GOVERNMENT B3108-INFLAT	T. E. R. N. A. ORD EURO.22
SUNEVISION HOLDINGS LTD	SWEDEN GOVERNMENT BOND	TA ASSOCIATES ADVENT VENTURE
SUNGARD DATA SYSTEMS INC	SWEDISH MATCH AB NPV	TA ASSOCIATES IX LP
SUNGSHIN CEMENT KRW5000	SWIFT TRANSPORTATION CO	TA CHONG BANK CO TWD10
SUNNY OPTICAL TECHNOLOGY GROUP	SWIRE PACIFIC A HKD0.60	TA X LP
SUNOCO LOGISTICS PARTNERS LP	SWIRE PROPERTIES LTD	TAB CORP HLDGS LIMITED NPV
SUNOCO LOGISTICS PARTNERS OPER	SWISS LIFE HOLDING AG	TABERNA PFD FDG III LTD
SUNRISE CAPITAL PARTNERS LP	SWISS PRIME SITE AG	TABERNA PFD FDG III LTD SEC NT
SUNSTATE EQUIPMENT CO LLC 144A	SWISS RE LTD	TABERNA PREFERRED F 6A F1 144A
SUNSTONE HOTEL INVESTORS INC	SWISS RE SOLUTIONS HOLDING COR	TABLEAU SOFTWARE INC
SUNTORY BEVERAGE & FOOD LTD	SWISS REINSURANCE LTD CHF0.1	TAC CO LTD NPV CFD
SUNTRUST BANK/ATLANTA GA	SWISSCOM AG CHF1.00	TACHI-S CO CFD
SUNTRUST BANKS INC	SXL CORPORATIONCFD	TACT HOME CO LTD NPV
SUNTRUST STUDENT LO 1A A3 144A	SYARIKAT TAKAFUL (M MYR1	TACT HOME CO LTD NPV CFD
SUNVIC CHEMICALS	SYDBANK DKK10	TADANO LTD CFD
SUNWAY BHD	SYDNEY AIRPORT	TADANO LTD Y50
SUPALAI PCL THB1(ALIEN MKT)	SYMANTEC CORP	TAE KYUNG INDL KRW500
SUPER GROUP LTD	SYNAGEVA BIOPHARMA CORP	TAEKWANG IND CO KRW5000
SUPER GROUP LTD/SINGAPORE	SYNAPTICS INC	TAEYOUNG ENGINEERING &
SUPERIOR ENERGY SERVICES INC	SYNCREON GLOBAL IRELAND L 144A	TAHOE RESOURCES INC
SUPERIOR PLUS CORP	SYNDICATE BANK INR10	TAI CHEUNG HLDGS HK\$0.1
SUPERVALU INC	SYNERGY RESOURCES CORP	TAICHUNG COMM BANK TWD10
SURGUTNEFTEGAS OJSC	SYNGENTA AG	TAIHEI DENGYO KAISHA LTD
SURGUTNEFTEGAZ	SYNGENTA AG CHF0.1	TAIHEI KOGYO CO Y50
SURGUTNEFTEGAZ RUB1	SYNGENTA FINANCE NV	TAIHEI KOGYO CO Y50 CFD
SURGUTNEFTEGAZ-PFD-MSE	SYNIVERSE (COV-LITE 4/12) TL	TAIHEIYO CEMENT CORP CFD
SURUGA BANK LTD Y50	SYNIVERSE HOLDINGS INC	TAIHEIYO CEMENT CORP Y50
SURYA SEMESTA INTERNUSA TBK PT	SYNNEX CORP	TAIHEIYO KOUHATSU JPY50 CFD
SUSQUEHANNA BANCSHARES INC	SYNNEX TECHNOLOGY INTL CORP	TAIHO KOGYO JPY50
SUSSER PETROLEUM PARTNERS LP	SYNOPSIS INC	TAIKISHA CFD
SUZANO PAPEL E CELULOSE SA	SYNOVUS FINANCIAL CORP	TAINAN SPINNING TWD10
SUZUKEN CO LTD Y50	SYNTHETIC CASH	TAISEI CORP Y50
SUZUKI MOTOR CO NPV	SYNTHOMER PLC ORD 10P	TAISEI LAMICK CO NPV CFD
SUZUKI MOTOR CORP CFD	SYNTHOS SA PLN2.01	TAISHIN FINANCIAL TWD10
SVB FINANCIAL GROUP	SYSCO CORP	TAISHO PHARMACEUTICAL HOLDINGS

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TAIWAN BUSINESS BANK TWD10	TARGET CORP	TECMO KOEI HOLDING NPV
TAIWAN CEMENT	TASEKO MINES LTD	TECNICAS REUNIDAS ORD EURO.10
TAIWAN COOPERATIVE FINANCIAL	TASSAL GROUP NPV	TECO ELECTRIC & MACHINERY CO
TAIWAN FAMILYMART TWD10	TAT HONG HOLDINGS SGD0.20	TECO ENERGY INC
TAIWAN FERTILIZER CO TWD10	TATA CONSULTANCY SERVICES INR1	TEEKAY CORP
TAIWAN GLASS TWD10	TATE & LYLE ORD 25P	TEEKAY CORPORATION COM
TAIWAN HON CHUAN ENTERPRISE CO	TATE & LYLE PLC CFD	TEEKAY LNG PARTNERS L P
TAIWAN MASK CORP TWD10	TATNEFT-CLS	TEEKAY OFFSHORE PARTNERS LP
TAIWAN MOBILE CO LTD TWD10	TATTS GROUP LTD	TEGMA GESTAO LOGISTICA
TAIWAN SEMICONDUCTOR CO TWD10	TATUNG TWD10	TEIJIN Y50
TAIWAN SEMICONDUCTOR MANUFACTU	TAUBMAN CENTERS INC	TEIKOKU ELECTRIC M CFD
TAIWAN SEMICONDUCTOR MFG	TAURON POLSKA ENERGIA SA	TEIKOKU ELECTRIC M JPY50
TAIWAN UNION TECHNOLOGY	TAV HAVALIMANLARI HOLDING A S	TEIKOKV SEN-I CO CFD
TAIYO HOLDINGS CO LTD	TAYCA CORP JPY50	TEIKOKV SEN-I CO JPY50
TAIYO INK MANUFACTURING CO LTD	TAYLOR MORRISON COMMUNITI 144A	TEIXEIRA DUARTE ENGEN & CONST
TAIYO NIPPON SANZO CORP NPV	TAYLOR MORRISON HOME CORP	TEKKEN CORP CFD
TAIYO YUDEN CO LTD CFD	TAYLOR WIMPEY PLC ORD GBP0.01	TEKNI-PLEX INC 144A
TAKAMATSU CORP NPV	TAYLOR WOODROW PLC CFD	TELE2 AB-B SHS
TAKAOKA TOKO HOLDINGS CO LTD	TBA CASH COLL FOB	TELECITY GROUP ORD CFD
TAKARA HOLDING INC CFD	TBA CASH COLL SAL	TELECOM CORP OF NEW ZEALAND
TAKARA LEBEN CO NPV	TBK CO LTD JPY50	TELECOM EGYPT EGP10
TAKARA LEBEN CO NPV - CFD	TC PIPELINES LP	TELECOM ITALIA CAPITAL SA
TAKASHIMAYA CO	TCF FINANCIAL CORP	TELECOM ITALIA DI RISP EURO.55
TAKATA CORPORATION NPV	TCI COMMUN INC	TELECOM ITALIA EURO.55
TAKEDA CHEMICAL INDUSTRIES LTD	TCL MULTIMEDIA TECHNOLOGY	TELECOM ITALIA FINANCE SA
TAKEDA PHARMACEUTICAL CO LTD	TD AMERITRADE HOLDING CORP	TELEFLEX INC
TAKEEI CORP NPV CFD	TDC A/S DKK5	TELEFLEX INC COM
TAKE-TWO INTERACTIVE SOFTWARE	TDH III HOLDINGS INC	TELEFONAKTIEBOLAGET LM ERICSSO
TAKIRON CO LTD JPY50	TDH III LIMITED PARTNERSHIP	TELEFONICA BRASIL SA
TAKUMA CO LTD	TDK CORP	TELEFONICA CHILE SA 144A
TAKUMA CO LTD TAKUMA CO LTD	TE CONNECTIVITY LTD USD0.97	TELEFONICA DEUTSCHLAND HOLDING
TALAAAT MOSTAFA GROUP(TMG)	TEACHERS INSURANCE & ANNU 144A	TELEFONICA EMISIONES SAU
TALENT YIELD INVESTMENTS 144A	TEAM HEALTH (6/11) TLB	TELEFONICA O2 CZECH REPUBLIC
TALISMAN ENERGY INC	TEAM HEALTH HOLDINGS INC	TELEFONICA S A SPONSORED ADR
TALKTALK TELECOM GROUP PLC CFD	TEARLAB CORP	TELEFONICA SA EUR1
TALLGRASS ENERGY PARTNERS LP	TECAN GROUP AG CHF1 (REGD)	TELEKOM AUSTRIA (TA) NPV
TALON FUNDING LTD 1A A 144A	TECH DATA CORP	TELEKOM MALAYSIA BHD
TAMBANG BATUBARA B IDR500	TECH GROUP ASIA SGD0.05	TELEKOMUNIKACJA POLSKA PNL3
TAMBUN INDAH LAND BHD	TECHANG CONSTRUCTION TWD10	TELEKOMUNIKASI INDONESIA (PERS
TANGER FACTORY OUTLET CENTERS	TECHNE CORP	TELEMAR NORTE LESTE SA REGS
TANGOE INC	TECHNICOLOR	TELENET GROUP HOLDING NPV
TANZANIA GOVERNMENT INTERNATIO	TECHNICOLOR CFD	TELENOR AS ORD NOK6
TAP OIL AUD0.20	TECHNOLOGY LEADERS L P	TELENOR ASA
TARGA RESOURCES CORP	TECHNOLOGY SELECT SECTOR SPDR	TELEPERFORMANCE COUPON CFD
TARGA RESOURCES PARTNERS LP	TECHTRONIC INDUSTR ORD HKD0.1	TELEPERFORMANCE EUR2.50
TARGANTA THERAPEUTICS COM STK	TECK RESOURCES LTD	TELEPERFORMANCE ORD CFD

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TELEPHONE & DATA SYS INC	TETRAGON FINANCIAL GROUP LTD	TIAA REAL ESTATE CD 1A B2 144A
TELESAT CANADA (3/12) US TLB	TEVA PHARMACEUTICAL FINANCE CO	TIAA REAL ESTATE CD 1A C1 144A
TELEVISION BROADCASTS	TEVA PHARMACEUTICAL FINANCE II	TIAA REAL ESTATE CDO 1A D 144A
TELEVISION FRANCAISE (T.F.1)	TEVA PHARMACEUTICAL FINANCE IV	TIAA SEASONED COMMERCIAL C4 A3
TELIASONERA AB NPV	TEVA PHARMACEUTICAL IND ILS0.1	TIAA SEASONED COMMERCIAL C4 AJ
TELKOM SA SOC LTD ZAR10	TEVA PHARMACEUTICAL INDUSTRIES	TIAA SEASONED COMMERCIAL C4 F
TELSTRA CORP NPV	TEXAS CAPITAL BANCSHARES INC	TIANJIN DEV HLDGS ORD HKD0.10
TELUS CORP	TEXAS INDUSTRIES INC	TIBCO SOFTWARE INC
TELUS CORPORATION	TEXAS INSTRUMENTS INC	TIDEWATER INC
TEMASEK FINANCIAL I LTD 144A	TEXAS ST	TIETO OYJ ORD NPV
TEMENOS GROUP AG CHF5 (REGD)	TEXAS ST TRANSPRTN COMMISSION	TIFFANY & CO
TEMP HOLDING CO LTD NPV CFD	TEXHONG TEXTILE GROUP LTD 144A	TIGER BRANDS ZAR0.1
TEMPLETON INTTL SMALLER	TEXTRON INC	TIGER KEYSTONE FUND
TEMPLETON STRATEGIC EMERGING	TEXTURA CORP	TIGER RESOURCES NL NPV
TEMPUR PEDIC 5/13 TLB	TEXWINCA HLDGS HKD0.05	TIKKURILA OY
TEMPUR SEALY INTERNATIONAL INC	TFS FINANCIAL CORP	TILE SHOP HOLDINGS INC
TENAGA NASIONAL BERHAD MY\$1	TGS-NOPEC GEOPHYSICAL COMPANY	TILLY'S INC
TENARIS S AUD\$1	THAI OIL PUBLIC CO LIMITED	TIM HORTONS INC
TENARIS S AUD\$1 CFD	THAI VEGETABLE OIL CO THB1	TIM PARTICIPACOES SA
TENARIS SA	THAILAND GOVERNMENT BOND	TIM PARTICIPACOES SA ADR
TENASKA ALABAMA PARTNERS LP	THAILAND GOVERNMENT ILB-INFLAT	TIMAH TBK PT IDR50
TENAYA CAPITAL IV LP	THAILIN SEMICONDUCTOR CORP	TIMBERSTAR TRUST 1A A 144A
TENAYA CAPITAL VI LP	THALES EUR3	TIME DOTCOM BHD MYR0.1
TENAYA CAPITAL V-P LP	THALES SA CFD	TIME WARNER CABLE INC
TENCENT HOLDINGS LTD	THANACHART CAPITAL	TIME WARNER COS INC
TENCENT HOLDINGS LTD 144A	THANACHART CAPITAL PLC THB10	TIME WARNER COS INC 98
TENET HEALTHCARE CORP	THERAKOS 1/13 2ND LIEN TL	TIME WARNER ENTERTAINMENT CO L
TENET HEALTHCARE CORP 144A	THERAKOS 11/12 TL	TIME WARNER INC
TENMA CORP Y50	THERAVANCE INC	TIMES SQUARE HOTEL TRUST
TENNECO INC	THERMADYNE HOLDINGS CORP	TIMKEN CO
TENNESSEE GAS PIPELINE CO LLC	THERMO FISHER SCIENTIFIC INC	TIMMINS GOLD CORP
TENNESSEE ST	THERMON GROUP HOLDINGS INC	TIN FUTURE (LME)
TENNESSEE VALLEY AUTH BD	THK CO Y50	TINGYI CAYMAN IS HLDG CORP ORD
TERA PROBE INC	THOMAS COOK GROUP PLC ORD	TIONG WOON CORP HO SGD0.10
TERADATA CORP	THOMAS H LEE EQUITY FD V LP	TISCO FINANCIAL GROUP PCL
TERADYNE INC	THOMAS H LEE EQUITY FUND VI	TITAN CEMENT CO SA
TERANET HOLDINGS LP	THOMPSON CREEK METALS CO INC	TITAN INTERNATIONAL INC
TERANGA GOLD CORP	THOMSON REUTERS CORP	TITAN MACHINERY INC
TEREX CORP	THOR INDUSTRIES INC	TJX COS INC
TERUMO CORP TERUMO CORP CFD	THORATEC CORP	TKC TKC CFD
TERUMO CORP Y50	THREE ARCH CAPITAL LP	TKC Y50
TESCO ORD 5P	THREE ARCH PARTNERS IV	TL VENTURE IV LP
TESLA MOTORS INC	THRESHOLD PHARMACEUTICALS INC	TL VENTURES III LP
TESORO 1/13 TLB	THROMBOGENICS NPV	TL VENTURES V LP
TESORO CORP	THYSSENKRUPP AG NPV	TMK OAO GDR EACH REPR 4 ORD SH
TESORO LOGISTIC LP	TIAA CREF	T-MOBILE US INC

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TMS INTERNATIONAL CORP	TOKYU CONST(NEW) NPV	TOTAL ACCESS COMMUNICATIONS
TNT EXPRESS NV	TOKYU CORP CFD	TOTAL ENERGY SERVICES INC
TOA CORP Y50	TOKYU CORP NPV	TOTAL GABON XAF5000
TOA DORO KOGYO CO JPY50	TOKYU LAND CORP NPV	TOTAL SA
TOABO CORPORATION NPV CFD	TOKYU LIVABLE JPY50	TOTAL SYSTEM SERVICES INC
TOBU RAILWAY CO Y50	TOKYU LIVABLE JPY50 CFD	TOTO Y50
TOBU STORE CO LTD CFD	TOLI CORPORATION Y50	TOTVS SA COM NPV
TOCHIGI BANK Y50	TOLL BROTHERS INC	TOUEI HOUSING CORP JPY50
TODA KOGYO CORP CFD	TOLL HLDGS LIMITED NPV	TOUEI HOUSING CORP JPY50 CFD
TODS SPA EUR2 CFD	TOMKINS 11/12 COV-LITE 2ND	TOUKEI COMPUTER JPY CFD
TOFAS OTOMOBIL FAB TRY1	TOMKINS LLC / TOMKINS INC	TOURMALINE OIL CORP
TOHO CO LTD/TOKYO CFD	TOMOE CORP CFD	TOWA CORP JPY50
TOHO CO Y500	TOMOE ENGINEERING JPY50	TOWER AUTOMOTIVE HOLDINGS 144A
TOHO GAS Y50	TOMOKU Y50	TOWER BERSAMA INFRASTRUCTURE
TOHO HOLDINGS CO LTD	TOMOKU Y50 CFD	TOWER LTD
TOHO TITANIUM CO CFD	TOMPKINS FINANCIAL CORP	TOWERS WATSON & CO
TOHOKU ELEC PWR Y500	TONAMI TRANSPORT JPY50 CFD	TOWNSEND GROVE
TOHOKU ELEC PWR Y500 CFD	TONEN GEN SEKIYU JPY50	TOYO CONSTRUCTION JPY50
TOKAI CORP/GIFU	TONG YANG LIFE INSURANCE	TOYO CORPORATION Y50 CFD
TOKAI KANKO CO Y20 CFD	TOOTSIE ROLL INDUSTRIES INC	TOYO INK MANUFACTURING CO Y50
TOKAI RIKI CO LTD CFD	TOP CULTURE JPY50	TOYO KOHAN CO LTD
TOKEN CORPORATION NPV	TOP NPL (A) LP	TOYO KOHAN CO LTD CFD
TOKEN CORPORATION NPV CFD	TOPCO SCIENTIFIC CO TWD10	TOYO MACHY & METAL JPY50 CFD
TOKIMEC INC JPY50 CFD	TOPDANMARK A/S	TOYO SECURITIES CO LTD CFD
TOKIO MARINE HOLDINGS INC CFD	TOPIX INDEX FUTURE (TSE)	TOYO SEIKAN GROUP HOLDINGS LTD
TOKIO MARINE HOLDINGS INC NPV	TOPPAN PRINTING CO LTD CFD	TOYO SUISAN KAISHA LTD Y50
TOKUSHU TOKAI HOLDINGS CO CFD	TOPPAN PRINTING Y50	TOYO TANSO CO LTD NPV CFD
TOKYO DERICA CO NPV CFD	TOPRE CORP	TOYO TIRE & RUBBER Y50
TOKYO ELECTRIC POWER CO INC CF	TOPY INDUSTRIES Y50	TOYODA BOSHOKU CFD
TOKYO ELECTRIC PWR CO NPV	TORAY INDUSTRIES INC CFD	TOYODA GOSEI Y50
TOKYO ELECTRON NPV	TORAY INDUSTRIES INC Y50	TOYOTA AUTO RECEIVABLES O A A3
TOKYO ENERGY & SYSTEMS INC CFD	TORCHMARK CORP	TOYOTA BOSHOKU CP JPY50
TOKYO GAS CO LTD CFD (AB)	TORCHMARK CORP NTS	TOYOTA INDUSTRIES CORP Y50
TOKYO GAS CO NPV	TOREX GOLD RESOURCES INC	TOYOTA MOTOR CORP NPV
TOKYO KIKAI SEISAK Y50 CFD	TORFARM SA PLN1	TOYOTA MOTOR CORP NPV CFD
TOKYO NISSAN AUTO JPY50	TORII PHARMACEUTICAL CO LTD	TOYOTA MOTOR CREDIT CORP
TOKYO OHKA KOGYO CO LTD CFD	TORO CO/THE	TPG ASIA V
TOKYO OHKA KOGYO Y50	TORONTO DOMINION BANK	TPG OPPORTUNITIES PARTNERS II
TOKYO ROPE MANUFACTURING CO C	TORONTO-DOMINION BANK/THE	TPG PARTNERS
TOKYO SEIMITSU Y50 CFD	TORRENT PHARMACEUTICAL INR5	TPG PARTNERS II LP
TOKYO STEEL MANUFACTURING CO L	TORSTAR CORP	TPG PARTNERS III LP
TOKYO TATEMONO CO Y50	TOSCO CORP DEBS	TPG PARTNERS IV LP
TOKYO TEKKO CO JPY50	TOSHIBA CORP NPV	TPG PARTNERS V LP
TOKYO TOKEIBA CO CFD	TOSHIBA CORP NPV CFD	TPG PARTNERS VI LP
TOKYO TOMIN BANK LTD/THE CFD	TOSOH CORP CFD	TPG TELECOM LTD
TOKYU COMMUNITY CORP CFD	TOSOH CORP Y50	TPK HOLDING CO LTD

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TPV TECHNOLOGY USD0.01	TRIBUNE CO	TRS FL UL BNP WORLD INFLATION
TRAC INTERMODAL LLC / TRA 144A	TRICAN WELL SERVICE LTD	TRS FL UL DJ UBS COMMODITY IDX
TRACTEBEL ENERGIA COM NPV	TRIGANO EUR4.2568	TRS FL UL DJUBGCTR
TRACTOR SUPPLY CO	TRIGON AGRICULTURE A/S	TRS FL UL DJUBS ROLL SELECT TR
TRADE DATE CASH	TRILANTIC CAPITAL PARTNERS IV	TRS FL UL DJUBSGC INDEX
TRADELINK ELECTRONIC COMMERCE	TRILANTIC CAPITAL PARTNERS V	TRS FL UL MSCI DAILY EMERGING
TRAINER WORTHAM FI 2A A1L 144A	TRIOLOGY ENERGY CORP	TRS FL UL MSCI DAILY TR EMRG
TRANS COSMOS INC Y50	TRIMAS CORP	TRS FL UL MSCI NET EMERGING
TRANSACT TECHNOLOGIES INC	TRIMBLE NAVIGATION LTD	TRS FL UL NDDUFR
TRANSALTA CORP	TRINIDAD DRILLING LTD	TRS FL UL NDUEEGF
TRANSCANADA CORP	TRINIDAD DRILLING LTD 144A	TRS FL UL S&P 600 INDEX
TRANSCANADA PIPELINES LTD	TRINITY BIOTECH PLC	TRS FL UL S&P 600 SMALL CAP
TRANSCEND INFORMAT TWD10	TRINITY INDUSTRIES INC	TRUE CORP PLC THBH10
TRANSCONTINENTAL INC	TRINITY LTD	TRUE RELIGION APPAREL INC
TRANSDIGM 2/13 COV-LITE TLC	TRINITY MIRROR ORD 10P	TRUETT-HURST INC
TRANSDIGM GROUP INC	TRINSEO MATERIALS OPERATI 144A	TRULY INTL HLDGS HKD0.10
TRANSDIGM INC	TRIPADVISOR INC	TRUMBULL PROPERTY FUND
TRANSFORCE INC NEW	TRIPLE D ASSOCIATES INC CL A	TRUSTEES OF DARTMOUTH COLLEGE
TRANSGLOBE ENERGY CORP	TRIPLE D ASSOCIATES INC CL B	TRUSTMARK CORP
TRANSMISSORA ALIANCA DE	TRIPLE D ASSOCIATES INC CL C	TRUWORTHS INTL ZAR0.00015
TRANSOCEAN INC	TRIPOD TECHNOLOGY TWD10	TRW AUTOMOBILE INC
TRANSOCEAN LTD	TRISTATE CAPITAL HOLDINGS INC	TRW AUTOMOTIVE HOLDINGS CORP
TRANSOCEAN LTD ZUG NAMEN-AKT	TRIUMPH GROUP INC	TRW AUTOMOTIVE INC 144A
TRANSOCEAN SEDCO FOREX INC NT	TRIZETTO GRP 9/12 2ND LIEN TL	TRYG A/S
TRANSPAC INDL SGD0.50	TRONOX (2/12) TLB	TS CORPORATION KRW5000
TRANSPACIFIC INDUSTRIES GROUP	TRONOX FINANCE LLC 144A	TS TECH CO LTD NPV
TRANSPORTADORA DE GAS INT 144A	TROPICANA CORP BHD	TSAKOS ENERGY NAVIGATOIN LTD
TRANSUNION HOLDING CO INC	TROY RESOURCES LIMITED	TSC OFFSHORE GR HKD0.10
TRANSUNION LLC / TRANSUNION FI	TRS EL UL BARCAP US INFL LINKD	TSINGTAO BREWERY CO SER 'H'
TRANSURBAN GROUP NPV	TRS EL UL BCIT1T INDEX	TSRC CORP TWD10
TRAVELERS COS INC/THE	TRS EL UL BNP INFL LKD BOND	TSUBAKIMOTO CHAIN CO CFD
TRAVIS PERKINS ORD GBP0.10	TRS EL UL BNP WORLD INFLATION	TSUCHIYA HOME CO Y50
TRAVIS PERKINS PLC CFD	TRS EL UL DJ UBS COMMODITY IDX	TSUDAKOMA CORP CFD
TREASURY CONS FD-98 OUTSIDE	TRS EL UL DJUBGCTR	TSUKISHIMA KIKAI CO Y50
TREASURY GR CONS FD-98	TRS EL UL DJUBS ROLL SELECT TR	TSUKUI CORP ORD CFD
TREASURY GROUP INVESTMENT	TRS EL UL DJUBSGC INDEX	TSUMURA & CO Y50
TREASURY GROUP INVESTMENT FUND	TRS EL UL MSCI DAILY EMERGING	TSURUHA HOLDINGS INC NPV
TREASURY WINE ESTATES LTD	TRS EL UL MSCI DAILY TR EMRG	TSUTSUMI JEWELRY CO LTD
TREE.COM INC	TRS EL UL MSCI NET EMERGING	TT ELECTRONICS PLC
TREEHOUSE FOODS INC	TRS EL UL NDDUFR	TTFB CO LTD
TREND MICRO INC JPY50	TRS EL UL NDUEEGF	TTK PRESTIGE LTD
TREX CO INC	TRS EL UL S&P 600 INDEX	TUBOS REUNIDOS SA EUR0.10
TRI POINTE HOMES LLC	TRS EL UL S&P 600 SMALL CAP	TUI AG NPV (REGISTERED)
TRIAS SENTOSA TBK PT	TRS FL UL BARCAP US INFL LINKD	TUI TRAVEL PLC CFD
TRIBECOMP- TRIBINE COMPANY TL	TRS FL UL BCIT1T INDEX	TUI TRAVEL PLC ORD GBP0
TRIBUNE 12/12 EXIT TL	TRS FL UL BNP INFL LKD BOND	TULANE LA UNIV

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TULLOW OIL PLC ORD GBP0.10	UBIQUITI NETWORKS INC	UNICREDIT SPA
TUMI HOLDINGS INC	UBISOFT ENTERTAINMENT NPV(POST	UNICREDIT SPA CFD
TUNG HO STEEL ENTERPRISE TWD10	UBISOFT ENTERTEINMENT NPV CFD	UNILEVER CAPITAL CORP
TUPPERWARE BRANDS CORP	UBM PLC 144A	UNILEVER GHANA NPV
TUPRAS(T PETR REF) TRY1	UBS AG CHF0.1 (POST	UNILEVER INDONESIA IDR10
TURK EKONOMI BANKA TRY1	UBS AG SHS NEW	UNILEVER NIGERIA PLC NGNA0.50
TURK HAVA YOLLARI TRY1	UBS AG/JERSEY	UNILEVER NV
TURK TELEKOMUNIKASYON AS	UBS AG/STAMFORD CT	UNILEVER NV CVA EUR0.16
TURK TRAKTOR VE ZIRAAT	UBS COMMERCIAL MORT FL1 F 144A	UNILEVER PLC CFD
TURKCELL ILETISIM HIZMET AS	UBS COMMERCIAL MORT FL1 G 144A	UNILEVER PLC ORD GBP0.031111
TURKCELL ILETISIM HIZMETLERI A	UBS CREDIT INTEREST	UNIMICRON TECHNOLO TWD10
TURKEY GOVERNMENT BOCPI-INFLAT	UBS DEBIT INTEREST	UNION BANK NA
TURKEY GOVERNMENT BOND	UBS-BARCLAYS COMMER C4 AS 144A	UNION BANK OF TAIWAN TWD10
TURKEY GOVERNMENT INTERNATIONA	UBS-BARCLAYS COMMERCIAL C4 A5	UNION CARBIDE CORP
TURKIYE GARANTI BANKASI	UBS-CITIGROUP COMM C1 B 144A	UNION ELECTRIC CO
TURKIYE GARANTI BANKASI A 144A	UBS-CITIGROUP COMMER C1 D 144A	UNION FIRST MARKET BANKSHARES
TURKIYE HALK BANKASI	UCB S A NPV	UNION PACIFIC CORP
TURKIYE HALK BANKASI AS 144A	UCI (1/11) TLB	UNION PACIFIC CORP BDS
TURKIYE VAKIFLAR BANKASI	UCI INTERNATIONAL INC	UNION PACIFIC RAILROAD CO 2004
TURQUOISE HILL RESOURCES LTD	UDG HEALTHCARE PLC EUR0.05	UNI-PIXEL INC
TW TELECOM HOLDINGS INC	UDR INC	UNIPOL GRUPPO FIN NPV CFD
TW TELECOM INC	UE E&C LTD	UNI-PRESIDENT CHINA HLDGS LTD
TWIN BUTTE ENERGY LTD	UEM SUNRISE BHD MYR0.5	UNI-PRESIDENT ENTERPRISES CORP
TWO HARBORS INVESTMENT CORP	UFLEX LIMITED	UNISYS CORP
TXC CORPN TWD10	UGANDA GOVT BOND	UNIT CORP
TXU/TCEH 4/11 EXTENDED TLB	UGANDA T-BILL	UNITED ARROWS CFD
TYCO ELECTRONICS GROUP SA	UGI CORP	UNITED ARROWS JPY50
TYCO INTERNATIONAL LTD SHS	UK LONG GILT FUTURES (LIF)	UNITED ARTISTS THEATRE CIRCUIT
TYLER TECHNOLOGIES INC	UKC HOLDINGS CORP	UNITED BUSINESS MEDIA LTD CFD
TYSON FOODS INC	UKRAINE 144A	UNITED CONTINENTAL HOLDINGS IN
U S DEPT HSG & URBAN DEV GOVT	UKRAINE GOVERNMENT INTERNATION	UNITED INDUSTRIAL CORP SG\$1
U S EQUITY PARTNERS II LP	ULKER BISKUVI SANAYI AS TRY1	UNITED INTERNET AG NPV REGD
U S EQUITY PARTNERS LP	ULTA SALON COSMETICS & FRAGRAN	UNITED KINGDOM GILT
U S TREASURY BILL	ULTIMATE SOFTWARE GROUP INC	UNITED KINGDOM GILT 3MO-INFLAT
U S TREASURY BOND	ULTRA ELECTRONIC HLDGS ORD 5P	UNITED KINGDOM GILT 8MO-INFLAT
U S TREASURY BONDS	ULTRA PETROLEUM CORP	UNITED MICRO ELECTRONICS TW\$10
U S TREASURY NOTE	ULTRAPAR PARTICIPACOE SA	UNITED NATURAL FOODS INC
U S TREASURY NT CPN STRIP	ULVAC INC NPV CFD	UNITED OVERSEAS BANK SG\$1
U S TREASURY NT PRIN STRIP	UMICORE NPV	UNITED PARCEL SERVICE INC
U S VENTURE PARTNERS FD VIII	U-MING MARINE TWD10	UNITED PARCEL SVC AMER INC DEB
U S VENTURE PARTNERS VII LP	UMS HOLDINGS LTD SGD0.05	UNITED PHOSPHORUS LTD
U.S. AGGREGATE BOND INDX NL	UMW HLDGS BHD MY\$1 MSE LISTING	UNITED RENTALS INC
U.S. RENAL CARE 7/12 COV-LITE	UNDER ARMOUR INC	UNITED RENTALS NORTH AMERICA I
UAL 2009-2A PASS THROUGH TRUST	UNIBAIL-RODAMCO EUR5	UNITED STATES CELLULAR CORP
UBE INDUSTRIES Y50	UNIBAIL-RODAMCO SE EUR5	UNITED STATES STEEL CORP
UBI BANCA SCPA EUR2.5	UNICHARM CORP	UNITED SURGICAL 4/12 EXTENDED

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UNITED SURGICAL PARTNERS INTER	US FOODS INC	VALUECLICK INC
UNITED TECHNOLOGIES CORP	US REAL ESTATE INVESTMENT	VAN WAGNER 8/12 COV-LITE TL
UNITED THERAPEUTICS CORP	US SECURITY (8/11) DELAYED TL	VANACHAI GROUP PUB NVDR
UNITED TRACTORS TBK PT	US SECURITY (8/11) TLB	VANDERBILT UNIVERSITY
UNITED URBAN INVES UNITED	US SHIPPING 4/13 TL	VANGUARD HEALTH HOLDING CO II
UNITED UTILITIES GROUP PLC	US SILICA HOLDINGS INC	VANGUARD HEALTH SYSTEMS INC
UNITED UTILITIES GROUP PLC CFD	US TREAS BD FUTURE (CBT)	VANGUARD INTL SEMICONDUCTO
UNITEDHEALTH GROUP INC	US TREAS-CPI INFLAT	VANGUARD NATURAL RESOURCES LLC
UNITYMEDIA KABELBW GMBH	US TREAS-CPI INFLATION INDEX	VANTAGE DRILLING 10/12
UNIV OF CALIFORNIA CA REVENUES	US ULTRA BOND (CBT)	VANTAGE ONCOLOGY LLC / VA 144A
UNIV OF MASSACHUSETTS MA BLDG	USA COMPRESSION PARTNERS LP	VANTAGE SPECIALTY (2/12) TLB
UNIV OF NORTH CAROLINA NC AT C	USAA AUTO OWNER TRUST 1 A4	VANTIV INC
UNIV OF TEXAS TX	USAA CAPITAL CORP 144A	VARD HOLDINGS LTD
UNIV OF VIRGINIA VA UNIV REVEN	USEN CORP JPY 5000	VARIAN MEDICAL SYSTEMS INC
UNIV OF WASHINGTON WA UNIV REV	USG CORP	VARITRONIX INTL HK\$0.25
UNIVAR 9/10 EXTENDED TLB1	USHIO ELECTRIC NPV	VARUN INDUSTRIES LTD NPV
UNIVERSAL CORP/VA	USHIO ELECTRIC Y50 CFD	VCA ANTECH INC
UNIVERSAL HEALTH REALTY INCOME	USI FAR EAST TWD10	VECTREN CORP
UNIVERSAL HEALTH SERVICES INC	USINAS SIDERURGICAS DE MINAS G	VEDANTA RESOURCES PLC
UNIVERSAL HOSPITAL SERVICES IN	USINTERNETWORKING INC	VEDANTA RESOURCES PLC 144A
UNIVERSAL ROBINA CORP ORP PHP1	USS JPY50	VEDANTA RESOURCES PLC CFD
UNIVERSAL TECHNOLOGIES HOLDING	UTAH ST	VEECO INSTRUMENTS INC
UNIVERSITY OF CAMBRIDGE	UTAH ST BRD OF RGTS STUDENT LO	VENEZUELA GOVERNMENT INTERNATI
UNIVERSITY OF PENNSYLVANIA	UTD MIZRAHI BANK ILS0.01	VENOCO INC
UNIVEST CORP PA	UTI WORLDWIDE INC SHS	VENTAS INC
UNIVISION COMMUNICATIONS 144A	UXC LTD NPV	VENTAS REALTY LP / VENTAS CAPI
UNUM GROUP	V TECHNOLOGY CO LTD CFD	VENTURE CDO LTD 12-12A E 144A
UNY CO Y50 CFD	VAIL RESORTS INC	VEOLIA ENVIRONMENT CFD
UOL GROUP LIMITED SGD1	VALASSIS COMMUNICATIONS INC	VEOLIA ENVIRONMENT EUR5.0
UPC HOLDING BV	VALE OVERSEAS LTD	VERASTEM INC
UPCB FINANCE V LTD 144A	VALE SA	VERBUND AG
UPM-KYMMENE OY NPV	VALEANT 6/13 TLE	VERIFONE SYSTEMS INC
URALKALI	VALEANT PHARMACEUTICALS I 144A	VERINT SYSTEMS 3/13 COV-LITE
URALKALI-SPON GDR-REG S	VALEANT PHARMACEUTICALS INTERN	VERISIGN INC
URBAN OUTFITTERS INC	VALEANT PHARMACEUTICALS INTL	VERISK ANALYTICS INC
URS CORP	VALEO EUR3	VERIZON COMMUNICATIONS INC
URUGUAY GOVERNMENT INTE-INFLAT	VALEO SA CFD	VERIZON GLOBAL FDG CORP NT
US 10 YR TREAS NTS FUT (CBT)	VALERO ENERGY CORP	VERIZON MARYLAND LLC
US 10 YR TREAS NTS FUT SEP 13	VALID SOLUCOES E SERVICOS DE	VERMILION ENERGY INC
US 2YR TREAS NTS FUTURE (CBT)	VALIDUS HOLDINGS LTD	VERSA CAPITAL FUND II LP
US 5YR TREAS NTS FUTURE (CBT)	VALIDUS HOLDINGS LTD COM SHS	VERSA CAPITAL PARTNERS LP
US 5YR TREAS NTS FUTURE SEP 13	VALLEY NATIONAL BANCORP	VERTEX PHARMACEUTICALS INC
US AIRWAYS 2012-1 CLASS A PASS	VALLOUREC (USIN A TUB DE LOR	VESEY STREET INVESTMENT TRUST
US AIRWAYS GROUP INC	VALLOUREC CFD	VESTAR CAPITAL PARTNERS III LP
US BANCORP	VALMONT INDUSTRIES INC	VESTAR CAPITAL PARTNERS IV LP
US BANK NA/CINCINNATI OH	VALSPAR CORP/THE	VESTAR CAPITAL PARTNERS V LP

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VESTAS WIND SYSTEM DKK1	VMWARE INC	WACHOVIA BANK COMMERCIA C30 AM
VESTCOM 1/13 TL	VNO 2012-6AVE MORT 6AVE A 144A	WACHOVIA BANK COMMERCIAL C11 D
VESTEL ELECTRONIK TRY1	VNO 2012-6AVE MORT 6AVE B 144A	WACHOVIA BANK COMMERCIAL C11 E
VESUVIUS PLC ORD GBP0.00 CFD	VODACOM GROUP LIMITED ZAR0.01	WACHOVIA BANK COMMERCIAL C12 D
VETROPACK HLDG ST CHF50 (BR)	VODAFONE GROUP	WACHOVIA BANK COMMERCIAL C14 B
VEYANCE TECHNOLOGIES 3/13 TL	VODAFONE GROUP CFD	WACHOVIA BANK COMMERCIAL C14 C
VF CORP	VODAFONE GROUP DISC	WACHOVIA BANK NA
VIACOM INC	VODAFONE GROUP PLC	WACHOVIA BK COML 03-C6 144A
VIACOM INC 144A	VOESTALPINE AG	WACHOVIA BK COML 04-C10 J 144A
VIACOM INC GLOBAL NT	VOLCAN CIA MINERA SAA 144A	WACHOVIA BK COML 2005-C20 A-7
VICAT EUR4	VOLKSWAGEN AG	WACHOVIA CAPITAL TRUST III
VICTORY CITY INTL HKD0.01	VOLKSWAGEN AG ORD NPV	WACHOVIA COMMERCIAL MORT C10 B
VICTREX ORD 1P	VOLKSWAGEN AUTO LEASE TRU A A3	WACHOVIA COMMERCIAL MORT C10 E
VICTREX ORP 1P CFD	VOLKSWAGEN AUTO LOAN ENHA 1 A4	WACHOVIA COMMERCIAL MORT C9 A4
VICWEST INC	VOLKSWAGEN INTERNATIONAL 144A	WACHOVIA CORP
VIDEOTRON LTD	VOLVO (AB) SER B NPV (POST	WACHOVIA CRE CDO 144A
VIENNA INSURANCE GROUP NPV(BR)	VONAGE HOLDINGS CORP	WACHOVIA CRE CDO 2 1A A1A 144A
VIJAYA BANK INR10	VORNADO DP LLC TRUS VNO D 144A	WACHOVIA CRE CDO 2 1A A1B 144A
VILLAGE ROADSHOW 11/12 TLB	VORNADO REALTY LP	WACHOVIA CRE CDO 200 1A B 144A
VILLAGE ROADSHOW LIMITED ORD	VORNADO REALTY TRUST	WACHOVIA CRE CDO 200 1A C 144A
VIMPEL COMMUNICATIONS VIA 144A	VORNADO RLTY TR COM	WACHOVIA CRE CDO 200 1A D 144A
VIMPELCOM HOLDINGS BV 144A	VOSTOK NAFTA INVES SDR USD0.35	WACHOVIA CRE CDO 200 1A E 144A
VINA CONCHA Y TORO NPV	VPII ESCROW CORP 144A	WACHOVIA CRE CDO 200 1A F 144A
VINCI EUR2.50 (POST SUBDIVISIO	VST HLDGS HKD0.10	WACHOVIA CRE CDO 200 1A G 144A
VINDA INTERNATIONAL HLDGS LTD	VT HOLDINGS CO LTD NPV	WACHOVIA CRE CDO 200 1A J 144A
VIRGIN MEDIA SECURED FINANCE P	VTB BANK OJSC	WACHOVIA CRE CDO 200 1A K 144A
VIRGINIA ELECTRIC AND POWER CO	VTB BANK OJSC VIA VTB CAPITAL	WACHOVIA CRE CDO 200 1A L 144A
VIRGINIA ST	VULCAN MATERIALS CO	WACOAL HOLDING CORP Y50 CFD
VIROPHARMA INC	VWR FUNDING INC	WADDELL & REED FINANCIAL INC
VISA INC	W CAPITAL PARTNERS II LP	WADDINGTON NORTH AMERICA 5/13
VISANT CORP	W P CAREY INC	WAGWORKS INC
VISCOFAN SA	W&T OFFSHORE INC	WAH SEONG MYR0.50
VISHAY INTERTECHNOLOGY INC	WA FLTG RATE HI INCOME FD	WAKITA Y50
VISHAY PRECISION GROUP INC	WA FUNDING TR III D05/24/07	WALGREEN CO
VISKASE COS INC 144A	WA OPPORT DEV MKT LTC	WALKER & DUNLOP INC
VISTA EQUITY PARTNERS	WABASH NATIONAL CORP	WALL STREET SYSTEMS 10/12
VISTA LAND & LIFES PHP1	WABCO HOLDINGS INC	WAL-MART DE MEXICO SAB DE CV
VISTEON CORP/NEW	WABTEC COM	WAL-MART STORES INC
VITAL KSK HOLDINGS NPV	WABTEC CORP/DE	WALSIN LI HWA WIRE & CABLE
VITAMIN SHOPPE INC	WACHOVIA BANK COMME C20 E 144A	WALT DISNEY CO/THE
VITASOY INTERNATIONAL HOLDINGS	WACHOVIA BANK COMMERC C20 AMFX	WALTER ENERGY (4/11) TLB
VITEC GROUP PLC 20P	WACHOVIA BANK COMMERC C19 APB	WALTER INVESTMENT 11/12 TL
VITTORIA ASSICURAZ EUR1	WACHOVIA BANK COMMERCIA C12 A4	WALTON ADVANCED ENGINEERING
VIVENDI CFD	WACHOVIA BANK COMMERCIA C22 A3	WAMCO OPP LOC MKT DEBT SEC
VIVENDI SA EUR5.5	WACHOVIA BANK COMMERCIA C26 A3	WAMCO OPPORTUNISTIC INTL
VIZ BRANZ LTD	WACHOVIA BANK COMMERCIA C28 A4	WAMCO OPPORTUNISTIC US\$ HIGH

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WAMU MORTGAGE PAS HY4 4A1 144A	WEIR GROUP PLC (THE) CFD	WESTFIELD RETAIL TRUST
WAMU MORTGAGE PASS TH AR10 1A4	WEIS MARKETS INC	WESTGATE RESORTS 201 2A B 144A
WAMU MORTGAGE PASS TH AR14 1A4	WELLCARE HEALTH PLANS INC	WESTGATE RESORTS 2012 1 B 144A
WAMU MORTGAGE PASS THR HY3 4A1	WELLESLEY COLLEGE	WESTGATE RESORTS 2012 1 C 144A
WAN HAI LINES TWD10	WELLINGTON DIVERSIFIED	WESTLAKE CHEMICAL CORP
WANT WANT CHINA HOLDINGS LTD	WELLPOINT INC	WESTLB AG/NEW YORK
WARABEYA NICHYO JPY50	WELLS FARGO & CO	WESTON (GEORGE) LTD
WARNER CHILCOTT (3/11) TLB1	WELLS FARGO BANK NA	WESTON PRESIDIO CAP III L P
WARNER CHILCOTT (3/11) TLB2	WELLS FARGO CAPITAL X	WESTON PRESIDIO CAPITAL IV LP
WARNER CHILCOTT (3/11) TLB3	WELLS FARGO COMME LC5 D 144A	WESTON PRESIDIO V LP
WARNER CHILCOTT 8/12 ADD-ON	WELLS FARGO COMMERC C1 XB 144A	WESTPAC BANKING CORP
WARNER CHILCOTT PLC CLASS A	WELLS FARGO MORTGAGE AR10 5A1	WESTPAC BANKING CORP NPV
WARNER MUSIC 5/13 COV-LITE	WELLS FARGO MORTGAGE B AR4 1A1	WESTPORT INNOVATIONS INC
WARREN RESOURCES INC	WELLS FARGO MORTGAGE B AR6 7A1	WESTWOOD HOLDINGS GROUP INC
WARSAW STOCK EXCHANGE	WELLS FARGO MORTGAGE BA 14 2A2	WEX INC
WARTSILA 'B'EUR3.5	WELLS FARGO MORTGAGE BA EE 2A1	WEX INC 144A
WASHINGTON FEDERAL INC	WELLS FARGO MORTGAGE BAC 7 2A1	WEYERHAEUSER CO
WASHINGTON MUTUAL BANK / DEBT	WENDEL EUR4	WFDB COMMERCIAL MOR BXR D 144A
WASHINGTON MUTUAL MORTGA 2 1A4	WENDYS CO	WF-RBS COMMERCIAL C13 D 144A
WASHINGTON POST CO/THE	WERELDHAVE NV EUR10	WF-RBS COMMERCIAL M C10 D 144A
WASHINGTON ST	WERNER ENTERPRISES INC	WF-RBS COMMERCIAL M C11 D 144A
WASION GROUP LTD	WESCO DISTRIBUTION 12/12 (USD)	WF-RBS COMMERCIAL M C11 E 144A
WASTE CONNECTIONS INC	WESCO INTERNATIONAL INC	WFRBS COMMERCIAL MO C2 A4 144A
WASTE MANAGEMENT INC	WESCO INTL INC COM	WFRBS COMMERCIAL MOR C3 C 144A
WATABE WEDDING COR CFD	WESFARMERS ORD NPV	WFRBS COMMERCIAL MOR C3 D 144A
WATERLOO PARTNERS LP	WESSANEN(KON) CVA EUR1(POST	WFRBS COMMERCIAL MOR C3 E 144A
WATERS CORP	WEST JAPAN RAILWAY CO JPY50000	WFRBS COMMERCIAL MOR C4 E 144A
WATSCO INC	WEST PENN POWER CO	WFRBS COMMERCIAL MOR C5 C 144A
WAUPACA 6/12 TL	WEST PHARMACEUTICAL SERVICES I	WFRBS COMMERCIAL MOR C5 D 144A
WCA WASTE 5/13 TL	WESTAMERICA BANCORPORATION	WFRBS COMMERCIAL MOR C6 D 144A
WCT BERHAD MYR0.5	WESTAR ENERGY INC	WF-RBS COMMERCIAL MORT C13 ASB
WDS LIMITED NPV	WESTBROOK RE FUND III L P	WFRBS COMMERCIAL MORTGA C11 A1
WEATHERFORD INTERNATIONAL LTD/	WESTBROOK RE FUND VI	WFRBS COMMERCIAL MORTGAG C7 A1
WEATHERFORD INTERNATIONAL LTD	WESTBROOK REAL ESTATE FD I L P	WFRBS COMMERCIAL MORTGAGE C7 C
WEATHERGAGE VENTURE CAP II LP	WESTBROOK REAL ESTATE FD VIII	WGL HOLDINGS INC
WEATHERGAGE VENTURE CAPITAL LP	WESTBROOK REAL ESTATE FUND IV	WH SMITH PLC GBP0
WEB.COM GROUP INC	WESTBROOK REAL ESTATE FUND V	WH SMITH PLC GBP0 CFD
WEBJET LTD NPV	WESTBROOK REAL ESTATE FUND VII	WHARF HOLDINGS HK\$1
WEBSTER FINANCIAL CORP	WESTERN ALLIANCE BANCORP	WHEAT FUTURE (CBT)
WEEKLEY HOMES LLC / WEEKL 144A	WESTERN ASSET HIGH YIELD	WHEAT FUTURE (KCB)
WEG SA COM NPV	WESTERN AUSTRALIAN TREASURY CO	WHEELOCK & CO LTD HKD0.50
WEICHAI POWER CO 'H' CNY1	WESTERN DIGITAL CORP	WHIRLPOOL CORP
WEIGHT WATCHERS INTERNATIONAL	WESTERN GAS EQUITY PARTNERS LP	WHITBREAD
WEINGARTEN REALTY INVESTORS	WESTERN GAS PARTNERS LP	WHITBREAD CFD
WEIQIAO TEXTILE CO 'H'CNY1	WESTERN UNION CO/THE	WHITBREAD NON CUM PREF SHS B
WEIR GROUP ORD 12.5P	WESTFIELD GROUP NPV DFD	WHITE MOUNTAINS INS GRP INC

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WHITE SUGAR (LIF)	WOLF RIVER MANAGEMENT UNIT	X5 RETAIL GROUP NV
WHITEHALL FUND III PARTNERSHIP	WOLSELEY PLC ORD GBP0	XCEL ENERGY INC
WHITEHALL FUND IV LMTD	WOLTERS KLUWERS COM EUR0.12	XCHANGING PLC ORD GBP0.05 (WI)
WHITEHALL ST FUND VII & VIII	WOLVERINE WORLDWIDE 7/12 TLB	XEBIO CO Y50
WHITEHALL STREET REAL ESTATE V	WOODSIDE PETROLEUM NPV	XENOPORT INC
WHITEHAVEN COAL LIMITED NPV	WOODWARD INC	XERIUM TECHNOLOGIES INC
WHITEHORSE VI LTD 1A B1L 144A	WOOLWORTHS HLDGS ZAR0.0015	XEROX CORP
WHITEWAVE FOODS CO	WOOLWORTHS LIMITED ORD A\$0.25	XILINX INC
WHITING PETROLEUM CORP	WOORI FINANCE KRW5000	XINYUAN REAL ESTATE CO LTD
WHITNEY J H IV LP	WOORI INVESTMENT & SECURITIES	XL AXIATA TBK PT
WHOLE FOODS MARKET INC	WORKDAY INC	XL GROUP PLC
WICKS COMMUNICATIONS & MEDIA	WORKSPACE GROUP ORD 10P	XLIT LTD
WIDEOPENWEST 3/13 TLB	WORLD ENERGY SOLUTIONS INC/MA	XO HOLDINGS INC
WIDEPOINT CORP	WORLD FINANCIAL NETWORK CR A A	XSTRATA CANADA CORP
WIENERBERGER AG NPV	WORLD FINANCIAL NETWORK CR B A	XSTRATA FINANCE CANADA LT 144A
WILDHORSE 6/13 2ND LIEN TL	WORLD FUEL SERVICES CORP	XTO ENERGY INC
WILLIAM DEMANT HOL DKK1	WORLD OMNI AUTOMOBILE LEA A A4	XYLEM INC/NY
WILLIAM E SIMON & SONS REALTY	WORLD ONLINE INTL EURO.4	XYRATEX LTD
WILLIAM HILL PLC	WORLDPAY 4/13 (USD) TLC	YACHIYO BANK LTD
WILLIAM HILL PLC CFD	WORLDVIEW TECHNOLOGY PARTNERS	YAGEO CORP
WILLIAMS COS INC/THE	WORLEYPARSONS LTD NPV	YAHOO JAPAN CORP NPV
WILLIAMS PARTNERS LP	WORTHINGTON INDUSTRIES INC	YAHOO JAPAN CORPORATION NPV CF
WILLIAMS PARTNERS LP / WILLIAM	WPG HOLDINGS LIMITED TWD10	YAHOO! INC
WILLIAMS-SONOMA INC	WPP FINANCE 2010	YAKULT HONSHA Y50
WILLIS GROUP HOLDINGS PLC	WPP FINANCE UK	YALE UNIVERSITY
WILLIS STEIN PARTNERS	WPP PLC ORD GBP0.10	YAMABIKO CORPORATION NPV
WILMAR INTERNATIONAL LTD	WPX ENERGY INC	YAMABIKO CORPORATION NPV CFD
WILSONART INTL 10/12 COV TLB	WR BERKLEY CORP	YAMADA DENKI CO NPV
WINBOND ELECTRONIC TWD10	WR GRACE & CO	YAMAGUCHI FIANCIAL GROUP INC
WINCOR NIXDORF AG NPV	WRH GLOBAL SECURITIES POOLED	YAMAGUCHI FINANCIAL GROUP INC
WIND ACQUISITION FINANCE 144A	WRIGHTWOOD CAPITAL 1A A1 144A	YAMAHA CORP Y50
WIND ACQUISITION HOLDINGS 144A	WRIGHTWOOD CAPITAL LLC	YAMAHA MOTOR CO Y50
WINDJAMMER SENIOR EQUITY FD IV	WRIGHTWOOD CAPITAL LLC TR 2	YAMAICHI ELECTONICS 1/50
WINDJAMMER SR EQTY FD III LP	WTC COMMODITIES II	YAMANA GOLD INC
WINDSTREAM CORP	WTC CTF GIBJ PMET-COM	YAMASHITA MEDICAL INSTRUMENT
WINDSTREAM GEORGIA COMMUNICATI	WTC-CTF DLY ENDING AS	YAMATO CORPORATION CFD
WING HANG BANK HK\$1	WTC-CTF EMG LOCAL INFLATION	YAMATO HOLDINGS CO LTD NPV
WING TAI HOLDINGS SG\$ 0.25	WUMART STORES INC H CNY0.25	YAMATO KOGYO CO LTD CFD
WIPRO INR2 (DEMAT)	WW GRAINGER INC	YAMATO KOGYO NPV
WIRECARD AG	WYETH LLC	YAMAZAKI BAKING CO Y50
WIS INTERNATIONAL 12/12 2ND	WYLE LABS 9/10 INCREMENTAL TL	YAMAZEN CO Y50
WISCONSIN ENERGY CORP	WYNDHAM WORLDWIDE CORP	YANCOAL AUSTRALIA LTD
WISMILAK INTI MAKMUR TBK PT	WYNN LAS VEGAS LLC / WYNN LAS	YANDEX NV
WISTRON CORP TWD10	WYNN MACAU LTD	YANG MING MARINE TRANSPORT COR
WM ASSET HOLDINGS CO 4 N1 144A	WYNN RESORTS LTD	YANGZIJIAN SHIPBUILDING NPV
WMS INDUSTRIES INC	WYOMING PA AREA SCH DIST	YANKEE CANDLE CO INC

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YANZHOU COAL MINING CO LTD	YTL CORP MYR 0.10	ZHAOJIN MINING INDUSTRY CO
YAPI VE KREDI BANKASI TRY1	YTL POWER INTERNATIONAL BHD	ZHEJIANG EXPWY CO H SHS CNY1
YARA INTL NOK1.70	YUANTA FINANCIAL HLDG CO LTD	ZHEN DING TECHNOLOGY HOLDING
YASKAWA ELECTRIC MFG Y50	YUASA TRADING CO CFD	ZHONGSHENG GROUP HOLDINGS
YASKAWA ELECTRIC MFG Y50 CFD	YUASA TRADING CO Y50	ZHUZHOU CSR TIMES ELECTRIC CO
YAZICILAR OTOMOTIV CLASS'A'	YUCAIPA AMERICAN ALLIANCE FUND	ZIFF DAVIS HLDGS INC OC-COM
YCC HOLDINGS LLC / YANKEE FINA	YUE YUEN INDL HLDG HKD0.25	ZIFF DAVIS MEDIA INC
YELLOW HAT JPY CFD	YUEXIU PROPERTY COMPANY LTD	ZIGGO BV
YELLOW HAT JPY50	YUHAN CORP KSWN5000	ZIJIN MINING GROUP CO LTD
YELLOW PAGE LTD-CW14	YULON MOTOR CO LTD TWD10	ZILLOW INC
YELP INC	YUM! BRANDS INC	ZIMMER HOLDINGS INC
YEONG GUAN ENERGY TECHNOLOGY G	YUNG TAY ENGINEER TWD10	ZINC FUTURE (LME)
YES BANK NPV	ZAKL AZOT W TARNOWIE-MOSCICACH	ZIONS BANCORPORATION
YINGDE GASES GROUP COMPANY	ZAMBEEF PRODUCTS PLC	ZODIAC AEROSPACE NPV
YIP'S CHEMICAL HOLDINGS ORD	ZARADOYA-OTIS EURO.1	ZOETIS INC
YIT OYJ	ZARGON OIL & GAS LTD	ZOETIS INC 144A
YOKOGAWA ELECTRIC CORP Y50	ZAYO (6/12) TL	ZTE CORP H
YOKOHAMA RUBBER CO LTD CFD	ZCL COMPOSITE INC	ZUARI AGRO CHEMICALS LIMITED
YOKOHAMA RUBBER CO Y50	ZEBRA TECHNOLOGIES CORP	ZUARI INDUSTRIES LIMITED
YONKERS RACING CORP 144A	ZEE ENTERTAINMENT ENTERPRISES	ZUMTOBEL AG NPV (BR)
YOO SUNG ENTERPRISE CO KRW500	ZENITH INTERNATIONAL BANK PLC	ZURICH FINANCE USA INC
YOOX SPA	ZENITRON CORP TWD10	ZURICH INSURANCE GROUP AG
YOUNGONE CORP KRW500	ZHAIKMUNAI L.P. GDR EACH REPR	ZYNGA INC
YTIDENSHA Y50 CFD	ZHAIKMUNAI LP 144A	

