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MUNICIPAL RETIREMENT SYSTEM



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Report of Activities Pursuant to Act 44 of 2010

Annual Report
September 30, 2014



September 30, 2014

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, 2013 to June 30, 2014.

This report includes:

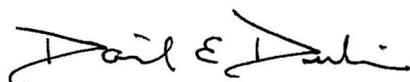
- The most recent scrutinized companies lists (Sudan and Iran).
- A summary of correspondence with scrutinized companies.
- All investments sold, redeemed, divested or withdrawn in compliance with Act 44, the costs and expenses of such transfers, and a determination of net gain or loss associated with such transactions executed in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 Treasury's website at www.patreasury.gov/divestment.html.

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



Stephen W. Vaughn
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.

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."

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.

The 2013 Country Report on Terrorism, released by the US Department of State to Congress in April 2014, reiterated Sudan's designation as a State Sponsor of Terrorism. 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.

The Joint Plan of Action (JPOA) with Iran and Impact on Act 44

In November 2013, the P5+1, a group of six world powers including United States, the United Kingdom, France, China, Russia, and Germany, drafted a Joint Plan of Action (JPOA) with Iran as a precursor to a potential long-term comprehensive solution to Iran's disputed nuclear program. The JPOA is an interim agreement implemented for an initial period of six months on January 20, 2014, and extended in July for four months to November 24, 2014. Under the terms of the agreement, Iran committed to a number of temporary measures, including a halt to enrichment above 5%, a freeze on enrichment capacity, and a reduction to its stockpile of enriched uranium, as well as enhanced monitoring and verification measures, in exchange for temporary and targeted sanctions relief.

As per the terms of the JPOA, the U.S. has provided limited sanctions relief relating to Iran's petrochemical, automotive, mineral and energy sectors. However, sanctions relief provided under the JPOA is by definition short-term and reversible, contingent on a permanent agreement. It is not yet clear whether a final nuclear agreement will be reached by November 24, 2014.

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 Iran upon the occurrence of any of the following:

- (1) Iran does not appear on the List of State Sponsors of Terrorism;
- (2) 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 United States foreign policy.

The United States designated Iran a state sponsor of terrorism in 1984, and has not removed Iran from the list at this time.

The other precondition for the sunset clause, a declaration by the President or Congress of the United States that mandatory divestment of the type provided for in Act 44 interferes with U.S. foreign policy, has also not been met at this time.

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

Timeline B: Fund Activities Timeline – Ongoing Required Activities

REQUIRED ACTIONS	DUE DATE	ACTION TAKEN
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	10/27/2014	09/30/2014
A public fund shall provide a copy of the lists of scrutinized companies, including updates, to all other public funds	10/27/2014	09/30/2014

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 as the initial consultant to provide assistance 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 until April 2014. 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 as scrutinized 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.

In March 2014, Treasury issued an Invitation for Bid (IFB) to identify a qualified vendor to provide lists of scrutinized companies and associated reporting services to the Four Funds

after expiration on June 30, 2014 of Treasury's contract with IW Financial. Sustainalytics submitted the lowest acceptable bid and entered into a contract with Treasury to provide the requested services to the Four Funds upon the expiration of the IW Financial contract. Sustainalytics transmitted the first lists of scrutinized companies to Treasury on July 15, 2014. At Treasury's request, Sustainalytics revised the lists to exclude seven companies without a clear indication of recent involvement in Iran and/or Sudan in order to allow Treasury an opportunity to confirm the status of each company's involvement. The revised lists were used as the basis to determine holdings in scrutinized companies as of June 30, 2014.

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 2014 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 Company	Government; Oil/Mineral Extraction Activities;
ASEC Company for Mining ASCOM, S.A.E	Government; Oil/Mineral Extraction Activities;
Bharat Heavy Electricals Ltd.	Government; Power Production;
China Gezhouba Group Company Limited	Government; Power Production;
China Petroleum & Chemical Corp.	Government; Oil/Mineral Extraction Activities;
Citadel Capital	Government; Oil/Mineral Extraction Activities;
Dongfeng Motor Group Co. Ltd.	Government; Sale of Military Equipment
Egypt Kuwait Holding Company	Government; Oil/Mineral Extraction Activities;
Elsowedy Electric Co.	Government; Power Production;
Engineers India Limited	Government; Oil/Mineral Extraction Activities;
Harbin Electric Company Ltd.	Government; Power Production;
Hifab Group AB	Government; Power Production;
Independent Petroleum Group (S.A.K.Closed)	Government; Oil/Mineral Extraction Activities;
Indian Oil Corp. Ltd.	Government; Oil/Mineral Extraction Activities;
Managem, Société Anonyme	Government; Oil/Mineral Extraction Activities;
Mangalore Refinery & Petrochemicals Ltd.	Government; Oil/Mineral Extraction Activities;
Oil and Natural Gas Corp. Ltd.	Government; Oil/Mineral Extraction Activities;
Oil India Ltd.	Government; Oil/Mineral Extraction Activities;

COMPANY NAME	REASON FOR INCLUSION ON SUDAN SCRUTINIZED LIST
Orca Gold Inc.	Government; Oil/Mineral Extraction Activities;
PetroChina Co. Ltd.	Government; Oil/Mineral Extraction Activities;
Power Construction Corporation of China (formerly Sinohydro group)	Government; Power Production;
Reliance Industries Limited	Government; Oil/Mineral Extraction Activities;
Schneider Electric S.A.	Government; Power Production;
Shanghai Electric Group Co.	Government; Oil/Mineral Extraction Activities;
The Energy House Holding Co. Ltd. (closed)	Government; Oil/Mineral Extraction Activities;

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 2014 and the reason for their inclusion on the list, regardless of when they were added.

COMPANY NAME	REASON FOR INCLUSION ON IRAN SCRUTINIZED LIST
Bharat Petroleum Corporation Ltd.	Oil-related investment of at least US \$20 million since 1996
China CSSC Holdings Limited	Oil-related investment of at least US \$20 million since 1996
China Oilfield Services Ltd. (SEHK:2883)	Oil-related investment of at least US \$20 million since 1996
China Petroleum & Chemical Corp.	Oil-related investment of at least US \$20 million since 1996
China Shipbuilding Industry Co., Ltd.	Oil-related investment of at least US \$20 million since 1996
CNOOC Ltd.	Oil-related investment of at least US \$20 million since 1996
Cosmo Oil Company, Ltd	Oil-related investment of at least US \$20 million since 1996
Costain Group plc	Oil-related investment of at least US \$20 million since 1996
Daelim Industrial Co. Ltd.	Oil-related investment of at least US \$20 million since 1996
Essar Oil Ltd.	Oil-related investment of at least US \$20 million since 1996
JNK Heaters Co. Ltd.	Oil-related investment of at least US \$20 million since 1996
Gail (India) Ltd.	Oil-related investment of at least US \$20 million since 1996
GS Engineering & Construction Corp	Oil-related investment of at least US \$20 million since 1996

COMPANY NAME	REASON FOR INCLUSION ON IRAN SCRUTINIZED LIST
Gubre Fabrikalari T.A.S.	Oil-related investment of at least US \$20 million since 1996
Hindustan Petroleum Corporation Ltd.	Oil-related investment of at least US \$20 million since 1996
Idemitsu Kosan Co. Ltd	Oil-related investment of at least US \$20 million since 1996
Indian Oil Corp. Ltd.	Oil-related investment of at least US \$20 million since 1996
JX Holdings Inc.	Oil-related investment of at least US \$20 million since 1996
KOC Holding AS	Oil-related investment of at least US \$20 million since 1996
Liquefied Natural Gas Limited	Oil-related investment of at least US \$20 million since 1996
Maire Tecnimont S.p.A.	Oil-related investment of at least US \$20 million since 1996
Mangalore Refinery & Petrochemicals Ltd.	Oil-related investment of at least US \$20 million since 1996
Mitsui & Co. Ltd.	Oil-related investment of at least US \$20 million since 1996
Mitsubishi Corporation	Oil-related investment of at least US \$20 million since 1996
OAQ Gazprom	Oil-related investment of at least US \$20 million since 1996
Oil and Natural Gas Corp. Ltd.	Oil-related investment of at least US \$20 million since 1996
Oil India Limited	Oil-related investment of at least US \$20 million since 1996
PetroChina Co. Ltd.	Oil-related investment of at least US \$20 million since 1996
Royal Dutch Shell Plc.	Oil-related investment of at least US \$20 million since 1996
Sinopec Shanghai Petrochemical Co. Ltd.	Oil-related investment of at least US \$20 million since 1996
Showa Shell Sekiyu K.K.	Oil-related investment of at least US \$20 million since 1996
SK Innovation Co. Ltd.	Oil-related investment of at least US \$20 million since 1996
Toyota Tsusho Corporation	Oil-related investment of at least US \$20 million since 1996
Tupras Turkiye Petrol Rafinerileri AS	Oil-related investment of at least 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.

Either IW Financial or Sustainalytics provided the lists of scrutinized companies to the Four Funds on a quarterly basis during the reporting period. 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 2013 LIST	JAN 2014 LIST	APRIL 2014 LIST	JULY 2014 LIST
Arabian Pipes Co		x	x	x	x	x
Asec Company for Mining		x	x	x	x	x
Bharat Heavy Electricals Ltd.		x	x	x	x	x
Bharat Petroleum Corporation Ltd.	x		x	x	x	x
China CSSC Holdings Limited	x					x
China Gezhouba Group Company Limited		x	x	x	x	x
China Oilfield Services Ltd.	x					x
China Petroleum & Chemical Corp	x	x	x	x	x	x
China Shipbuilding Industry Co., Ltd.	x					x
Citadel Capital Co SAE		x	x	x	x	x
CNOOC Ltd.	x					x
Cosmo Oil Company Ltd	x		x	x	x	x
Costain Group plc	x					x
Daelim Industrial	x		x	x	x	x
Dongfeng Motor Group Co		x	x	x	x	x
Drake & Skull International Pjsc		x	x	x	x	

COMPANY	IRAN	SUDAN	OCT 2013 LIST	JAN 2014 LIST	APRIL 2014 LIST	JULY 2014 LIST
Dubai Investments		X	X	X	X	
Egypt Kuwait Holding Co		X	X	X	X	X
Elsewedy Electric Company		X	X	X	X	X
Emperor Oil Ltd.		X	X	X	X	
Energy House Holding Company K.S.C.C. (formerly Aref Energy Holding Co.(K.S.C.C.))		X	X	X	X	X
Engineers India Ltd.		X	X	X	X	X
Essar Energy Plc	X		X	X	X	
Essar Oil Ltd.	X		X	X	X	X
Gail (India) Ltd.	X		X	X	X	X
Gazprom	X		X	X	X	X
GS Engineering & Construction Corp	X		X	X	X	X
GS Holdings	X		X	X		
Gubre Fabrikalari T.A.S.	X		X	X	X	X
Harbin Electric Corporation/Harbin Electric Company Ltd.		X	X	X	X	X
Hifab Group AB		X				X
Hindustan Petroleum Corporation Ltd.	X		X	X	X	X
Idemitsu Kosan Co.Ltd	X		X	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	
JNK Heaters Co. Ltd.	X					X
JX Holdings Inc	X		X	X	X	X
KOC Holding AS	X					X
Kuwait Finance House		X	X	X	X	
L G International	X		X	X	X	
Liquefied Natural Gas Ltd	X		X	X	X	X

COMPANY	IRAN	SUDAN	OCT 2013 LIST	JAN 2014 LIST	APRIL 2014 LIST	JULY 2014 LIST
Maire Tecnimont S.p.A.	x		x	x	x	x
Managem, Société Anonyme		x	x	x	x	x
Mangalore Refinery & Petrochemicals Ltd.	x		x	x	x	x
Mangalore Refinery & Petrochemicals Ltd.		x				x
Mitsubishi Corp.	x		x	x	x	x
Mitsui & Co. Ltd	x		x	x	x	x
Motor Sich	x		x	x	x	
Nagarjuna Fertilizers & Chemicals Ltd.	x		x	x	x	
Oil & Natural Gas Corporation Ltd.	x	x	x	x	x	x
Oil India Ltd		x	x	x	x	x
Oil India Ltd	x					x
Orca Gold Inc.		x				x
PetroChina Co. Ltd.	x	x	x	x	x	x
Petrofac	x		x			
Pjbumi Bhd		x	x	x		
Power Construction Corporation of China, Ltd. (formerly Sinohydro. Group, Ltd.)		x			x	x
Punj Lloyd Ltd.	x		x	x		
Reliance Industries Ltd.		x				x
Royal Dutch Shell Plc	x		x	x	x	x
SapuraKencana Petroleum Bhd		x	x	x	x	
Schneider Electric		x	x	x	x	x
Shanghai Electric Group Co		x	x	x	x	x
Showa Shell Sekiyu K K	x		x	x	x	x
Shanghai Electric Group Co		x	x	x	x	x
Sinohydro. Group, Ltd. (changed to Power Construction Corporation of China, Ltd.)		x	x	x		
Sinopec Shanghai Petrochemical Co. Ltd.	x		x	x	x	x

COMPANY	IRAN	SUDAN	OCT 2013 LIST	JAN 2014 LIST	APRIL 2014 LIST	JULY 2014 LIST
SK Innovation Co. Ltd.	x		x	x	x	x
Total S.A.	x		x	x	x	
Toyota Tsusho Corporation	x		x	x	x	x
Tupras Turkiye Petrol Rafinerileri AS	x		x	x	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 2013.

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
Maire Tecnimont S.p.A.	x		Added: New involvement identified	10/15/2013
Sinopec Shanghai Petrochemical Co. Ltd.	x		Added: New involvement identified	10/15/2013
Tupras Turkiye Petrol Rafinerileri AS	x		Added: New involvement identified	10/15/2013
Marubeni Corporation	x		Deleted: Involvement clarified; no longer meets \$20 million purchasing threshold	10/15/2013
Sasol Ltd	x		Deleted: Now past involvement	10/15/2013
Technip	x		Deleted: Now past involvement	10/15/2013
Dongfeng Motor Group Co		x	Added: New involvement identified	10/15/2013
Emperor Oil Ltd.		x	Added: New involvement identified	10/15/2013
Energy House Holding Company K.S.C.C.		x	Added: Name and ticker changed from Aref Energy Holding Co. (K.S.C.C.) (AREFENRGY)	10/15/2013
Aref Energy Holding Co. (K.S.C.C.)		x	Deleted: Name and ticker changed to Energy House Holding Company K.S.C.C. (ENERGYH)	10/15/2013
Petrofac Ltd.	x		Deleted: Now past involvement	01/15/2014
GS Holdings	x		Deleted: Now past involvement	04/15/2014
Punj Lloyd Ltd.	x		Deleted: Now past involvement	04/15/2014
Power Construction Corporation of China, Ltd.		x	Added: Name changed from Sinohydro. Group, Ltd.	04/15/2014
Pjbumi Bhd		x	Deleted: Now past involvement	04/15/2014

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
Sinohydro. Group, Ltd.		x	Deleted: Name changed to Power Construction Corporation of China, Ltd.	04/15/2014
China CSSC Holdings Limited	x		Added: New involvement identified	07/15/2014
China Oilfield Services Ltd.	x		Added: New involvement identified	07/15/2014
China Shipbuilding Industry Co., Ltd.	x		Added: New involvement identified	07/15/2014
CNOOC Ltd.	x		Added: Scrutinized involvement by parent company with substantial overlap between management and/or directors	07/15/2014
Costain Group plc	x		Added: New involvement identified	07/15/2014
JNK Heaters Co. Ltd.	x		Added: New involvement identified	07/15/2014
KOC Holding AS	x		Added: Parent company of scrutinized company	07/15/2014
Essar Energy Plc	x		Deleted: Now privately held	07/15/2014
Japan Petroleum Exploration Co., Ltd.	x		Deleted: Now past involvement	07/15/2014
LG International	x		Deleted: change in ownership	07/15/2014
Motor Sich Joint Stock Company	x		Deleted: Does not meet Act 44 criteria	07/15/2014
Nagarjuna Fertilizers & Chemicals Ltd.	x		Deleted: Now privately held	07/15/2014
Total SA	x		Deleted: Now past involvement	07/15/2014
Hifab Group AB		x	Added: New involvement identified	07/15/2014
Orca Gold Inc.		x	Added: New involvement identified	07/15/2014
Reliance Industries Limited		x	Added: New involvement identified	07/15/2014
Drake & Scull International PJSC		x	Deleted: Now past involvement	07/15/2014
Dubai Investments		x	Deleted: Does not meet Act 44 criteria	07/15/2014
Emperor Oil		x	Deleted: Now past involvement	07/15/2014
Kuwait Finance House		x	Deleted: Now past involvement	07/15/2014
SapuraKencana Petroleum Bhd.		x	Deleted: Does not meet Act 44 criteria	07/15/2014

*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 were 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 suffer 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 sent 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 prepared the written notices to companies directly held by the Four Funds, but the notices were sent by Treasury. Company responses are directed to the Four Funds through Treasury. The Four Funds then consulted 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.

Beginning with the July 15, 2014 lists of scrutinized companies -- provided by Sustainalytics to the Four Funds, included in this report, and used to determine scrutinized holdings as of June 30, 2014 -- the Four Funds began sending written notification to companies identified as scrutinized by Sustainalytics that were not on the previous lists of scrutinized companies, regardless of their status as held by the Four Funds. Treasury also revised the letter template to include a summary of the specific involvement identified by Sustainalytics, in addition to the Act 44 determination criteria met by the involvement. These revisions were made by Treasury based on the observation that scrutinized companies were more likely to respond to an inquiry from an investor (or potential investor) than a research provider, especially if the inquiry included a description of the qualifying involvement. The revised letter directs scrutinized companies to provide a response to the Four Funds through Treasury. Treasury will then forward any responses to Sustainalytics, which will provide Treasury a recommendation on whether the response is sufficient to warrant a change in scrutinized status. A copy of the revised letter is also included 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
China CSSC Holdings Limited		x	08/28/2014
China Oilfield Services Ltd.		x	08/28/2014
China Shipbuilding Industry Co., Ltd.		x	08/28/2014
CNOOC Ltd.	x		08/28/2014
Costain Group plc		x	08/28/2014
JNK Heaters Co. Ltd.		x	08/28/2014
KOC Holding AS	x		08/28/2014
Hifab Group AB		x	08/28/2014
Orca Gold Inc.		x	08/28/2014
Reliance Industries Limited	x		08/28/2014
Dongfeng Motor Group Co	x		09/29/2014
Maire Tecnimont S.p.A.		x	09/29/2014
Sinopec Shanghai Petrochemical Co. Ltd.	x		09/29/2014
Tupras Turkiye Petrol Rafinerileri AS	x		09/25/2014

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.					

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

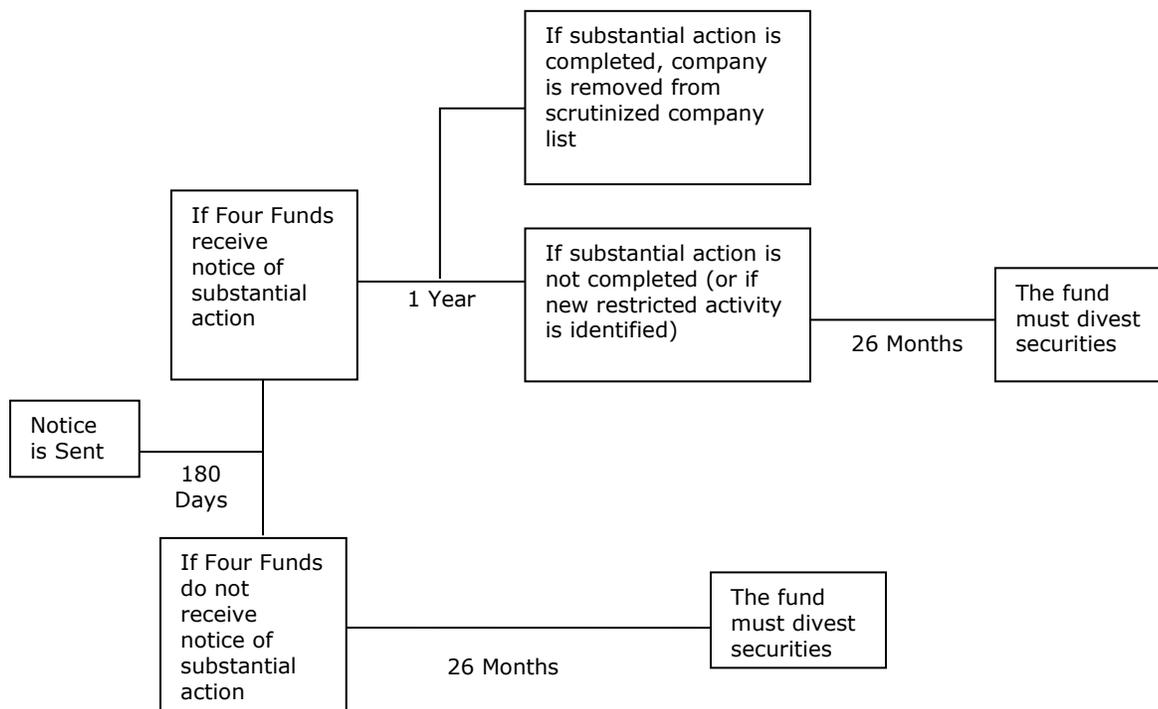
Table 6 lists companies that were determined to not be directly held by one of the Four Funds during the reporting period that have responded to the notification of scrutinized status, and what actions were taken (if any) due to their correspondence.

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 C: 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
CNOOC Ltd.	x		08/28/2014	02/24/2015		04/24/2017
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
KOC Holding AS	x		08/28/2014	02/24/2015		04/24/2017
Mitsubishi Corp.	x		05/09/2013	11/05/2013		01/05/2016
Reliance Industries Ltd.		x	08/28/2014	02/24/2015		04/24/2017
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
Tupras Turkiye Petrol Rafinerileri AS	x		09/25/2014	03/24/2015		05/24/2017

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, 2013 and June 30, 2014. 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, for some of which the applicable divestment deadlines have yet to occur.

Table 8: Investment Sales of Scrutinized Companies for the Period Ending June 30, 2014

SCRUTINIZED COMPANY	AMOUNT
Cosmo Oil Company Ltd	\$389,408.69
Dongfeng Motor Group Co	\$267,324.06
Idemitsu Kosan Co.Ltd	\$177,404.38
JX Holdings Inc	\$2,039,137.70
Mitsubishi Corp.	\$1,026,969.77
Royal Dutch Shell Plc	\$44,038,044.28
Showa Shell Sekiyu K K	\$95,067.39
Sinopec Shanghai Petrochemical Co. Ltd.	\$62,132.29
SK Innovation Co. Ltd.	\$481,025.20
Total	\$48,576,513.76

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 1st 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, 2014. 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, 2014, by Category of Expense

EXPENSE	AMOUNT
Consulting Services	\$39,375.00
Investment Losses (Gains)	(\$1,405,233.58)
Postage	\$92.34
Salaries of Staff	\$53,486.03
Supplies	\$41.66
Technology	\$588.00

Table 10: Cost and Losses (Gains) of Investments for the Period Ending June 30, 2014, By Fund

EXPENSE	AMOUNT
PMRS	
Consulting Services	\$9,843.75
Investment Losses (Gains)	\$0.00
Salaries of Staff	\$957.81
<i>PMRS Total Expenses Reimbursed by the General Fund</i>	<i>\$10,801.56</i>
PSERS	
Consulting Services	\$9,843.75
Investment Losses (Gains)	(\$1,053,265.17)
Salaries of Staff	\$4,008.03
<i>PSERS Total Expenses Reimbursed by the General Fund*</i>	<i>\$0.00</i>
SERS	
Consulting Services	\$9,843.75
Investment Losses (Gains)	(\$351,968.41)
Salaries of Staff	\$2,700.97
<i>SERS Total Expenses Reimbursed by the General Fund*</i>	<i>\$0.00</i>
Treasury	
Consulting Services	\$9,843.75
Investment Losses (Gains)	\$0.00
Postage	\$92.34
Salaries of Staff	\$45,819.21
Supplies	\$41.66
Technology	\$588.00
<i>Treasury Total Expenses Reimbursed by the General Fund</i>	<i>\$56,384.96</i>
<i>Four Funds' Total Expenses Reimbursed by the General Fund</i>	<i>\$67,186.52</i>

* 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. 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

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(e) 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

2010 AUG 11 AM 10:24
http://www.usdoj.gov/oipl/
ROOM 129

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.

Sincerely,

Portia L. Roberson
Director

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).

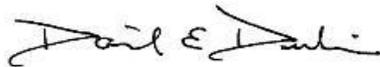
Joseph I. Williams
300 E. Main Street, Suite 301
Johnson City, TN, 37604
JosephWilliams@iwfinancial.com

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:

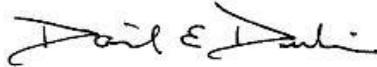
Joseph I. Williams
300 E. Main Street, Suite 301
Johnson City, TN, 37604
JosephWilliams@iwfinancial.com

Thank you for your cooperation.

Sincerely,



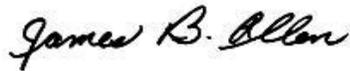
Robert M. McCord
Pennsylvania Treasurer



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



Month Date, Year

Company Representative

Company Name

Department

Address Line

Dear Sir or Madam,

The Commonwealth of Pennsylvania has enacted legislation (Act 44 of 2010) that requires the divestment of public funds from -- and prohibits the investment of public funds in -- companies with activities in Iran and/or Sudan that meet certain thresholds. 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 implementing the requirements of Act 44. In the aggregate, these four public funds have combined assets of nearly USD 100 billion.

Sustainalytics, an independent research firm 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 scrutinized activities may be carried out through a subsidiary. According to research conducted by Sustainalytics:

- *Act 44 criteria met by involvement*
- *Description of involvement*

Pursuant to Act 44, we are sending this written notice to inform you of your company's status as a scrutinized company. Any securities of your company or its subsidiaries that are held by Pennsylvania's public funds may be subject to divestment in the absence of evidence that your company is no longer involved in the scrutinized activities identified by Sustainalytics. Additionally, Pennsylvania's public funds are prohibited from purchasing publicly traded securities in your company.

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

Should your company wish to dispute the findings from Sustainalytics, please provide a written response explaining why your company's business activities do not meet the definition for scrutinized business activities provided in Act 44 to the Pennsylvania Treasury Department at your earliest convenience. In the event that you have any questions regarding the Act and the criteria used to develop the list of scrutinized companies, please refer to the legislation accompanying this letter.

For further information on Sustainalytics, please refer to its website: www.sustainalytics.com

Please send all correspondence and any inquiries to:

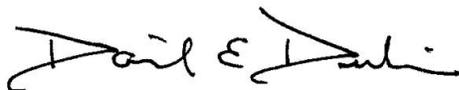
Pennsylvania Treasury Department
Lloyd Ebright
132B Finance Building
Harrisburg, PA 17102
lebright@patreasury.gov

Thank you for your cooperation.

Sincerely,



Robert M. McCord
Pennsylvania Treasurer



David E. Durbin
Executive Director
State Employees' Retirement System of Pennsylvania



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



Stephen W. Vaughn
Secretary
Pennsylvania Municipal Retirement System

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

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, 2014.

1347 PROPERTY INSURANCE HOLD	ABC HOLDINGS LLC	ABU DHABI NATIONAL ENERGY 144A
198 INVERNESS DRIVE WEST	ABCAM	ACADIA HEALTHCARE CO INC
21ST CENTURY FOX AMERICA INC	ABC-MART INC NPV	ACADIA REALTY TRUST
21VIANET GROUP INC-ADR	ABENGOA SA EUR0.01 CLASS B	ACBEL POLYTECH INC TWD10
2ND CHANCE PROPS SGD0.10	ABENGOA YIELD PLC	ACCEL EUROPE LP
32 CAPITAL FUND LTD (THE)	ABERCROMBIE & FITCH CO	ACCELERON PHARMA INC
3D SYSTEMS CORP	ABERDEEN ASSET MANAGEMENT PLC	ACCELLENT 2/14 COV-LITE TL
3I GROUP PLC ORD GBP0.738636	ABERTISINFRAESTRUCTURAS SA	ACCELYA KALE SOLUTIONS LTD
3M CO	ABILITY ENTERPRISE TWD10	ACCENTURE PLC
4L TECHNOLOGIES 5/14 COV-LITE	ABILITY NETWORK 5/14 COV-LITE	ACCESS GROUP INC 1 A1
5 NORTH FIFTH STREET	ABINGWORTH BIOVENTURE V LP	ACCESS MIDSREAM PARTNER
51JOB INC	ABINGWORTH BIOVENTURES IV LP	ACCESS MIDSTREAM PARTNERS L P
888 HOLDINGS ORD GBP0.005	ABIOMED INC	ACCESS MIDSTREAM PARTNERS LP /
8X8 INC	ABLYNX N.V. NPV	ACCESS NATIONAL CORP
A P MOLLER - MAERSK A/S	ABM INDUSTRIES INC	ACCIONA SA EUR1.00
A10 SECURITIZATION 1 A1 144A	ABN AMRO BANK NV	ACCO BRANDS CORP
A10 SECURITIZATION LL 1 A 144A	ABN AMRO BANK NV 144A	ACCOR SA CFD
A10 SECURITIZATION LL 1 C 144A	ABRAXAS PETROLEUM CORP	ACCOR SAR
A10 SECURITIZATION LL 1 D 144A	ABRY ADVANCED SECURITIES FD LP	ACCTON TECHNOLOGY CORP TWD10
A2A SPA CFD	ABRY BROADCAST PARTNERS III LP	ACE HARDWARE INDON IDR10
AACP KOREA BUYOUT INVESTORS	ABRY BROADCAST PARTNERS IV	ACE INA HOLDINGS INC
AALBERTS INDUSTRIES EUR0.25	ABRY MEZZANINE PARTNERS LP	ACE LIMITED SHS
AAON INC	ABRY PARTNERS V LP	ACERINOX SA EUR0.25
AAREAL BANK AG EUR26	ABRY PARTNERS VI L P	ACGS 2004 LLC CLASS P REGULAR
AARON'S INC	ABRY PARTNERS VII L P	ACHMEA BANK NV
ABACUS PROPERTY GR NPV	ABRY SENIOR EQUITY II LP	ACI WORLDWIDE INC
ABAXIS INC	ABS CAP PARTNERS III L P	ACOM CO Y50
ABB LTD	ABS CAPITAL PARTNERS II LP	ACORN ENERGY INC
ABB LTD CHF1.03 (REGD)	ABS CAPITAL PARTNERS IV LP	ACS 2007-1 PASS THR 1A G1 144A
ABBEY NATIONAL TREASURY SERVIC	ABS CAPITAL PARTNERS V LP	ACS ACTIVIDADES CO EUR0.5
ABBEY NATL TREASURY SERV	ABS CAPITAL PARTNERS VI LP	ACTAVIS FUNDING SCS 144A
ABBOTT LABORATORIES	ABSA BANK LTD-PREF	ACTAVIS PLC
ABBOTT LABORATORIES PAKISTAN L	ABSOLUTE SOFTWARE CORP	ACTELION CHF0.5 (REGD)(POST
ABBVIE INC	ABU DHABI COMM BK AED1	ACTIS EMERGING MKT 3

ACTIS GLOBAL 4	ADVANTECH INCJPY50 CFD	AFREN ORD GBP0
ACTIVE NETWORK 11/13 TL	ADVENT INTERNATIONAL GPE VI-A	AFRICAN BANK INVESTMENTS
ACTIVIA PROPERTIES INC	ADVENT INTERNATIONAL GPE VII-B	AFRICAN BARRICK GOLD LTD-CFD
ACTIVISION BLIZZARD INC	ADVENT LATIN AMERICA PRIVATE	AFRICAN DEVELOPMENT BANK
ACTUANT CORP	ADVENT SOFTWARE INC	AG ASIA REALTY FUND LP
ACUITY BRANDS INC	ADVEO GROUP INTERNACIONAL SA	AG CAPITAL RECOVERY PARTNERS
ACUITY BRANDS LIGHTING INC	ADVISORY BOARD CO/THE	AG CAPITAL RECOVERY PARTNERS V
ACXIOM CORP	AECI ORD R1	AG CORE PLUS REALTY FD III LP
ADAMAS PHARMACEUTICALS INC	AECOM TECHNOLOGY CORP	AG GROWTH INTERNATIONAL INC
ADAMS CAPITAL MANAGERMENTS LP	AECON GROUP INC	AG039 S&T BANK C/D
ADAMS CAPITAL MGMT II LP	AEGERION PHARMACEUTICALS INC	AGCO CORP
ADAMS CAPITAL MGMT III LP	AEGIS TOXICOLOGY SENIOR TLB	AGEAS NV
ADARO INDONESIA PT REGS	AEGON NV	AGFA GEVAERT NV ORD NPV
ADDETECH AB	AEGON NV EURO.12	AGGREKO ORD CFD
ADECCO SA CHF1 (REGD)	AEOLUS PROP CATASTROPHE FUND	AGGREKO ORD GBP0.048329113924
ADECOAGRO SA	AEOLUS PROP CATASTROPHE FUND I	AGILENT TECHNOLOGIES INC
ADELPHIA COM ESCROW	AEON CO LTD	AGL CAPITAL CORP
ADELPHIA COMMS CORP SR NT	AEON CO LTD NPV	AGL ENERGY NPV
ADELPHIA COMMS CORP SR SER B	AEON FANTASY CO NPV CFD	AGL RESOURCES INC
ADELPHIA COMMS SR NTS SER B	AEON FINANCIAL SERVICE CO LTD	AGNICO EAGLE MINES LIMITED
ADELPHIA RECOVERY TRUST	AEON MALL CO NPV	AGREX INC NPV
ADEPT TECHNOLOGY INC	AEP TEXAS CENTRAL TRANSIT 1 A1	AGRIBANK FCB
ADERANT 12/12 TL	AEP TEXAS CENTRAL TRANSIT 1 A5	AGRIUM INC
ADHI KARYA PERSERO IDR100	AERCAP HOLDINGS N V SHS	AGTHIA GROUP PJSC
ADI SARANA ARMADA TBK PT	AEROFLEX HOLDING CORP	AGUNG PODOMORO LAND TBK PT
ADIDAS AG	AEROFLOT RUB1	AHOLD(KON)NV EUR0.01
ADITYA BIRLA MINERALS NPV	AEROFLOT-RUSSIAN INTERNATION	AHRETTY CORP JPY50
ADLER MODEMARKTE AG	AEROPORTS DE PARIS CFD	AI HOLDINGS CORPORATION NPV
ADMIRAL GROUP ORD GBP0.001	AEROQUIP-VICKERS INC	AIA GROUP LTD
ADOBE SYSTEMS INC	AES CORP 2/13 TLB	AIB MORTGAGE BANK
ADP PROMESSES EUR3	AES CORP/THE	AICHI STEEL WORKS Y50
ADT CORP/THE	AES CORP/VA	AIFUL CORP CFD
ADTRAN INC	AETNA INC	AIN PHARMACIEZ INC
ADV INTL MULTITECH TWD10	AETNA LIFE SEP ACCT 50 PART	AIN PHARMACIEZ INC CFD
ADVA OPTICAL NETWORKING SE	AETNA LIFE SEP ACCT 87/RESA	AIR CANADA
ADVANCE AUTO PARTS INC	AFFILIATED MANAGERS GROUP INC	AIR CANADA 144A
ADVANCE PIERRE FOODS 10/12 TL	AFFIN HOLDINGS BERHAD	AIR CANADA 2013-1 CLASS A 144A
ADVANCED MICRO DEVICES INC	AFFINIA GROUP INC	AIR FRANCE-KLM CFD
ADVANCED RESIDENCE INVESTMENT	AFFINION 4/10 TLB	AIR FRANCE-KLM EUR1
ADVANCED TECHNOLOGY VENTURES	AFFINITY GAMING (5/12) TLB	AIR LEASE CORP
ADVANCED TECHNOLOGY VI LP	AFFINITY GAMING LLC/AFFINITY G	AIR LIQUIDE SA
ADVANTAGE OIL & GAS LTD	AFFORDABLE CARE 1/13 2ND LIEN	AIR LIQUIDE(L')
ADVANTAGE SALES 2/13 2ND LIEN	AFG (ARBONIA FORSTER HLDGS AG)	AIR LIQUIDE(L') CFD
ADVANTAGE SALES 2/13 TL	AFLAC INC	AIR LIQUIDE(L') EUR5.50
ADVANTEST NPV	AFREN CFD	AIR PRODUCTS & CHEMICALS INC

AIR.WATER INC JPY50	ALERE INC	ALLISON TRANSMISSION HLDG INC
AIR.WATER INC JPY50 CFD	ALERIS INTERNATIONAL INC	ALLOY ANNEX I LP
AIRASIA BHD	ALESCO PREFRRD FNDG 8A B1 144A	ALLOY VENTURES 2000 LP
AIRBUS GROUP	ALESCO PRFRRD FNDG 12A A2 144A	ALLOY VENTURES 2002 LP
AIRBUS GROUP NV	ALEXANDER & BALDWIN INC	ALLOY VENTURES 2005 LP
AIRCASTLE LTD	ALEXANDRIA REAL ESTATE	ALLSCRIPTS HEALTHCARE SOLUTION
AIRCRAFT CERTIFICATE 1A E 144A	ALEXANDRIA REAL ESTATE E	ALLSTATE CORP/THE
AIRGAS INC	ALEXANDRIA REAL ESTATE EQUITIE	ALLSTATE LIFE GLOBAL FUNDING T
AIRPORT FACILITIES CO Y50	ALEXION PHARMACEUTICALS INC	ALLY AUTO RECEIVABL 5 B 144A
AIRPORTS OF THAILA THB10(ALIEN	ALFA BANK OJSC VIA ALFA B 144A	ALLY AUTO RECEIVABLES T SN1 A4
AIRTAC INTERNATIONAL GROUP	ALFA LAVAL AB ORD NPV	ALLY AUTO RECEIVABLES TRU 1 A4
AISIN SEIKI CO LTD	ALFA SAB SE 'A' NPV(CPO)	ALLY AUTO RECEIVABLES TRU 3 A4
AISIN SEIKI CO Y50	ALFRESA HLDGS NPV	ALLY AUTO RECEIVABLES TRU 4 A3
AISING CAPITAL II LP	ALICORP SA	ALLY AUTO RECEIVABLES TRU 4 A4
AISLING CAPITAL III LP	ALICORP SAA 144A	ALLY FINANCIAL INC
AIXTRON SE	ALIGN TECHNOLOGY INC	ALLY MASTER OWNER TRUST 1 A2
AIZAWA SECURITIES CO LTD	ALIMENTATION COUCHE-TARD INC	ALMANAC REALTY
AJINOMOTO CO INC	ALINCO INC NPV	ALMANAC REALTY SECURITIES V
AJISEN(CHINA)HLDGS LTD HKD0.10	ALKERMES PLC	ALNYLAM PHARMACEUTICALS INC
AK HOLDINGS INC	ALL AMERICA LATINA LOGISTICA	ALPARGATAS SA
AK TRANSNEFT OAO	ALL NIPPON AIRWAYS-SPONS ADR	ALPEK SA DE CV 144A
AKAMAI TECHNOLOGIES INC	ALLBLUE LP	ALPEN CO LTD NPV
AKASTOR ASA NOK1.66 (POST	ALLEGHANY CORP	ALPEN CO LTD NPV CFD
AKBANK TAS 144A	ALLEGHENY NEW MOUNTAIN	ALPHA CORP NPV CFD
AKER SOLUTIONS NOK1.66 (POST	ALLEGHENY TECHNOLOGIES INC	ALPHA PRIVATE EQUITY FUND IV
AKFEN GAYRIMENKUL YATIRIM	ALLEGIANZ TRAVEL CO	ALPHA PRIVATE EQUITY FUND V
AKORN 11/13 COV-LITE TLB	ALLEGION PLC	ALPHATEC HOLDINGS INC
AKORN INC	ALLEGIS MULTIFAMILY TRUST INC	ALPINE ELECTRONICS INC
AKSA TRY1	ALLERGAN INC/UNITED STATES	ALPINE ELECTRONICS INC CFD
AKSIGORTA AS	ALLIANCE DATA SYSTEMS CORP	ALPINE SECR CORP DISC
AKZO NOBEL NV	ALLIANCE FACTOR RISK PREMIA FD	ALPS ELECTRIC CO LTD
AKZO NOBEL NV EUR2	ALLIANCE HOLDINGS GP LP	ALS LTD
AL NOOR HOSPITALS GROUP PLC	ALLIANCE LAUNDRY 2/13 TLB	ALSTOM CFD
ALABAMA PWR CO SR NT	ALLIANT ENERGY CORP	ALSTOM EUR7 (POST
ALAM SUTERA REALTY TBK PT	ALLIANT INSURANCE 12/12 TLB	ALSTOM SA
ALAMOS GOLD INC	ALLIANT TECHSYSTEMS INC	ALTAGAS LTD
ALASKA AIR GROUP INC	ALLIANZ FINANCE II BV	ALTEN NPV
ALBEMARLE CORP	ALLIANZ GERERAL IN MYR1	ALTERA CORP
ALBERTA ENERGY CO LTD	ALLIANZ SE	ALTERNATIVE LOAN TRUS 19CB A24
ALCATEL 1/13 (USD) TLC	ALLIANZ SE (SOCIETAS EUROPEAE)	ALTERNATIVE LOAN TRUST 14CB A8
ALCATEL LUCENT EUR2 SER'A'	ALLIED DEFENSE GROUP INC	ALTERNATIVE LOAN TRUST 19CB A3
ALCATEL SA CFD	ALLIED SPECIALTY VEHICLES 144A	ALTERNATIVE LOAN TRUST 19CB A8
ALCATEL-LUCENT USA INC 144A	ALLIED WORLD ASSURANCE COMPANY	ALTERNATIVE LOAN TRUST 27CB A1
ALCATEL-LUCENT/FRANCE	ALLIEDBARTON 2/14 COV-LITE 2ND	ALTERNATIVE LOAN TRUST 8CB A1
ALCOA INC	ALLIEDBARTON 2/14 COV-LITE DD	ALTERNATIVE LOAN TRUST 9T1 2A3

ALTERNATIVE LOAN TRUST J10 1A3	AMERICAN ELECTRIC POWER CO INC	AMLIN PLC ORD GBP0.28125
ALTERRA FINANCE LLC	AMERICAN EQUITY INVESTMENT LIF	AMP LIMITED AUS0.40
ALTICE SA	AMERICAN EXPRESS BANK FSB	AMPCO-PITTSBURGH CORP
ALTICE SA 144A	AMERICAN EXPRESS CO	AMPHENOL CORP
ALTRA HOLDINGS INC	AMERICAN EXPRESS CREDIT	AMPLIFON EUR0.02
ALTRAN TECHNOLOGIES SA EUR0.5	AMERICAN EXPRESS CREDIT AC 2 A	AMRESCO INDEPENDEN 1A A 144A
ALTRI SGPS SA	AMERICAN EXPRESS CREDIT AC 3 A	AMRESCO INDEPENDENCE 1A A 144A
ALTRIA GROUP INC	AMERICAN EXPRESS CREDIT CORP	AMS AG
ALTUS GROUP LTD	AMERICAN FINANCIAL GROUP INC/O	AMSTERDAM COMMODITIES NV
ALUMINA LTD NPV	AMERICAN GENERAL MO 1A A1 144A	AMTEX AUTO INR2
ALUMINUM HG FUTURE (LME)	AMERICAN HOMES 4 RENT	AMTRUST FINANCIAL SERVICES INC
ALVOGEN PHARMA 5/13 COV-LITE	AMERICAN HONDA FINANCE CO 144A	AMVIG HOLDINGS LIMITED HKD0.01
AMADA Y50	AMERICAN HONDA FINANCE CORP	ANA HOLDINGS INC
AMADEUS FIRE AG	AMERICAN INTERNATIONAL GROUP I	ANABUKI KOSAN INC NPV
AMADEUS IT HLD SA-A SHS0.0100	AMERICAN MEDICAL ALERT CORP	ANADARKO FINANCE CO
AMANO CORP CFD	AMERICAN NATIONAL INSURANCE CO	ANADARKO PETROLEUM CORP
AMARA RAJA BATTERIES LTD	AMERICAN REALTY CAPITAL HEAL	ANADIGICS INC
AMATA CORP THB1 (ALIEN MKT)	AMERICAN REALTY CAPITAL PROPER	ANADOLU SIGORTA TRY1
AMAZON.COM INC	AMERICAN REPROGRAPHICS 12/13	ANALOG DEVICES INC
AMBER HOLDINGS 8/13 COV-LITE	AMERICAN SUPERCONDUCTOR CORP	ANDERSON GLOBAL MACRO FUND
AMBER HOLDINGS 8/13 DELAYED TL	AMERICAN TOWER CORP	ANDERSON VALLEY CD 1UA B1 144A
AMBER ROAD INC	AMERICAN TOWER TRUST I 144A	ANDRITZ AG NPV (POST SPLIT)
AMBEV SA	AMERICAN VANGUARD CORP	ANGANG STEEL CO LTD H SHS
AMC ENTERTAINMENT INC	AMERICAN WATER WORKS CO INC	ANGLO AMERICAN
AMC NETWORKS INC	AMERICA'S CAR-MART INC/TX	ANGLO AMERICAN PLC
AMCOR LIMITED NPV	AMERICOLD 2010 LLC ARTA D 144A	ANGLO AMERICAN USD0.54 (POST
AMCOR LTD/AUSTRALIA	AMERICREDIT AUTOMOBILE RE 4 A3	ANGLOGOLD ASHANTI LTD
AMDOCS LTD COM	AMERICREDIT AUTOMOBILE REC 1 B	ANHEUSER-BUSCH COS LLC
AMEC ORD 50P	AMERICREDIT AUTOMOBILE REC 1 C	ANHEUSER-BUSCH INBEV FINANCE I
AMER SPORTS CORPORATION 'A'	AMERICREDIT AUTOMOBILE REC 2 D	ANHEUSER-BUSCH INBEV NV
AMERCO	AMERICREDIT AUTOMOBILE REC 3 D	ANHEUSER-BUSCH INBEV WORLDWIDE
AMEREN CORP	AMERICREDIT AUTOMOBILE REC 4 C	ANHEUSER-BUSCH INBEVNPV VVPR
AMERICA MIVIL SAB DE CV	AMERIGAS PARTNERS LP	ANI PHARMACEUTICALS INC
AMERICA MOVIL SAB DE CV	AMERIPRISE FINANCIAL INC	ANIXTER INC
AMERICAN AIRLINES 2011-1 CLASS	AMERISAFE INC	ANN INC
AMERICAN AIRLS GROUP INC	AMERISOURCEBERGEN CORP	ANNALY CAP MGMT INC PFD SER D
AMERICAN APPAREL INC	AMERISTAR CASINOS INC	ANNALY CAPITAL MANAGEMENT INC
AMERICAN ASSETS TRUST INC	AMETEK INC	ANSALDO STS EUR0.5
AMERICAN AXLE & MANUFACTURING	AMF BOWLING 6/13 EXIT TL	ANSALDO STS EUR0.5 CFD
AMERICAN BUILDERS & CONTR 144A	AMGEN INC	ANSELL LTD NPV
AMERICAN CAMPUS COMMUNITIES IN	AMICA WRONKI PLN2	ANSWERS 12/13 2ND LIEN TL
AMERICAN CAPITAL AGENCY CORP	AMICUS THERAPEUTICS INC	ANSWERS 12/13 TLB
AMERICAN CAPITAL LTD	AMIYAKI TEI CO LTD NPV	ANSYS INC
AMERICAN COMMERCIAL LINES 3/13	AMKOR TECHNOLOGY INC	ANSYS INC COM
AMERICAN EAGLE OUTFITTERS INC	AMLIN ORD GBP0.28125 CFD	ANTERO RESOURCES CORP

ANTERO RESOURCES FINANCE CORP	APPALACHIAN POWER CO	ARES CAPITAL CORP
ANTHRACITE 2005-HY2 CL A 144A	APPLE INC	ARES EUROPEAN REAL ESTATE FUND
ANTHRACITE CDO I LTD 02 E 144A	APPLE LEISURE 2/13 TLB1	ARES U.S. REAL ESTATE FUND VII
ANTHRACITE CRE CDO HY3A A 144A	APPLE LEISURE 2/13 TLB2	ARES XII CLO LTD 12A E 144A
ANTOFAGASTA ORD GBP0.05	APPLIED EXTRUSION TECHNOLOGIES	ARGAN INC
ANTON OILFIELD SERVICES GROUP	APPLIED MATERIALS INC	ARGENT SECURITIES I W9 M7 144A
AO SMITH CORP	APPLIED OPTOELECTRONICS INC	ARGENTINA (REP OF)
AOI ELECTRONICS JPY50	APPLUS SERVICES SA	ARGENTINA (REP OF) VAR NTS ITL
AOKI HOLDINGS INC Y50 CFD	APPROACH RESOURCES INC	ARGENTINA BODEN BONDS
AOL INC	APTARGROUP INC	ARGENTINA BONAR BONDS
AON CORP	AQR GRP EL OFFSHORE FD LP	ARGENTINA REP OF SER F
AOT BEDDING 10/12 TLB	AQUA AMER INC	ARGENTINE REPUBLIC GOVERNMENT
AOYAMA TRADING Y50	AQUA AMERICA INC	ARGO GRAPHICS JPY50
AOZORA BANK NPV	ARA ASSET MANAGEMENT LTD	ARGONAUT GOLD INC NEW
AP MOLLER MAERSK A/S	ARAKAWA CHEMICAL JPY50	ARGOS THERAPEUTICS INC
AP THAILAND PCL	ARAMARK	ARI FLEET LEASE TRUS A A3 144A
APA GROUP NPV	ARAMARK 2/14 (USD) TLE	ARICENT 4/14 2ND LIEN TL
APACHE CORP	ARAMARK CORP	ARICENT 4/14 TL
APAR INDUSTRIES INR10	ARAMEX CO AED1	ARIMA COMMUNICATION CORP
APARTMENT INVESTMENT & MANAGEM	ARATA CORPORATION NPV CFD	ARIZONA BRD OF RGTS UNIV ARIZO
APAX EUROPE IV LP	ARBOR REALTY COLL 12-1A B 144A	ARIZONA CHEMICAL 6/14 COV-LITE
APAX EUROPE V-A LP	ARBOR REALTY MORTGAG 1A B 144A	ARIZONA PUBLIC SERVICE CO
APAX EUROPE VI	ARBOR RLTY COLLAT 14-1A A 144A	ARK RESTAURANTS CORP
APAX EUROPE VII A LP	ARBOR RLTY COLLAT 14-1A B 144A	ARKEMA EUR10
APAX EUROPE VII-B LP	ARC LAND SAKAMOTO Y50	ARM HOLDINGS ORD GBP0.0005
APAX EXCELSIOR VI LP	ARC RESOURCES LTD	ARM HOLDINGS PLC CFD
APERAM	ARCELIK AS 144A	ARMSTRONG WORLD INDUSTRIES INC
APERAM 144A	ARCELORMITTAL	ARQULE INC
APEX INVESTMENT FUND V L P	ARCH CAPITAL GROUP LTD SHS	ARRIS GROUP INC
API TECHNOLOGIE/SH NEW	ARCH COAL (5/12) TLB	ARRIUM LTD
APM AUTOMOTIVE HLDGS BHD	ARCH COAL INC	ARRK CORP CFD
APN NEWS & MEDIA ORD A\$0.40	ARCHER-DANIELS-MIDLAND CO	ARROW ELECTRONICS INC
APOGEE ENTERPRISES INC	ARCHIPELAGO RES ORD GBP0.01	ARROWPOINT CLO LTD 2A D 144A
APOLLO ADVISORS IV L P	ARCHROMA 9/13 TLB	ARTESYN ESCROW INC 144A
APOLLO ADVISORS V L.P.	ARCO CHEM CO DEB	ARTHUR J GALLAGHER & CO
APOLLO COMMERCIAL REAL ESTATE	ARCOS DORADOS HOLDINGS INC	ARTIMAN VENTURES II LP
APOLLO EDUCATION GROUP INC	ARDAGH 1/14 INCREMENTAL TLB	ARTIMAN VENTURES III LP
APOLLO EUROPEAN FINANCE FUND	ARDAGH FINANCE HOLDINGS 144A	ARTISAN PARTNERS ASSET MANAGEM
APOLLO HOSPITALS ENTERPRISE	ARDAGH PACKAGING FINANCE PLC	ARTNATURE INC NPV
APOLLO INVESTMENT CORP	ARDAGH PACKAGING FINANCE PLC /	ARUBA NETWORKS INC
APOLLO INVESTMENT FUND VI	ARDAGH PKG FIN/HLDGS USA 144A	ARYSTA LIFE SCIENCE 5/13
APOLLO INVESTMENT FUND VIII	ARDEN ABSOLUTE RETURN FUND	ARYZTA AG CHF0.02 (REGD)
APOLLO REAL ESTATE FD III LP	ARDEN KEYSTONE	ASAHI BREWERIES LTD CFD
APOLLO REAL ESTATE FIN CORP	ARDENT MEDICAL 1/13 TL	ASAHI BROADCASTING Y500
APOLLO TYRES LTD	AREFIN CO-INVEST CORP	ASAHI DIAMOND INDL Y50 CFD

ASAHI GLASS CO Y50	ASM PACIFIC TECHNOLOGY HK\$0.10	ATLAS COPCO AB SER A NPV
ASAHI GROUP HOLDINGS LTD	ASML HLDG N V	ATLAS COPCO AB SER'B'NPV (POST
ASAHI HOLDINGS INC NPV	ASML HOLDING NV EUR0.09	ATLAS ENERGY LP
ASAHI HOLDINGS INC NPV CFD	ASPEN INSURANCE HOLDINGS	ATLAS FINANCIAL HOLDINGS INC
ASAHI KASEI CORP	ASPEN PHARMACARE HLDGS	ATLAS IRON LTD
ASAHI KASEI CORP JPY 50 CFD	ASPEN TECHNOLOGY INC	ATLAS PIPELINE PARTNERS LP
ASAHI KASEI CORP JPY50	ASSA ABLOY SER B NPV	ATLAS PIPELINE PARTNERS LP / A
ASAHI ORGANIC INDUSTRY CO CFD	ASSECO POLAND SA PLN1	ATLAS SR LN FND 12-1A B2L 144A
ASATSU-DK INC Y50	ASSEENONSCREEN HLDGS ORD	ATLAS VENTURE FUND V LP
ASAX CO LTD CFD	ASSEENONSCREEN HLDGS ORD CFD	ATLAS VENTURE FUND VI LP
ASBURY AUTOMOTIVE GROUP INC	ASSET SECURITIZATION COR D4 B5	ATMEL CORP
ASCENA RETAIL GROUP INC	ASSICURAZIONI GENERALI CFD	ATMOS ENERGY CORP
ASCEND LEARNING (5/12) TLB	ASSICURAZIONI GENERALI EUR1	ATOS EUR1
ASCEND PERFORMANCE TL 4/12 TLB	ASSOCIATED BANC-CORP	ATOS ORIGIN SA CFD
ASCENDAS REAL ESTATE INV TRUST	ASSOCIATED BRITISH FOODS PLC	ATRESMEDIA CORPORACION DE
ASCENSUS 11/13 2ND LIEN TL	ASSOCIATES MANUFACTURED H 1 B1	ATRICURE INC
ASCIANO FINANCE LTD 144A	ASSURANT INC	ATRIUM EUROPEAN REAL ESTATE
ASCIANO LTD	ASSURED GUARANTY LTD SHS	ATRIUM INNOVATIONS 2/14 (USD)
ASCOPIAVE EUR1	ASTANA FINANCE BV	ATRIUM V 5X D REGS
ASG CONSOLIDATED LLC / AS 144A	ASTELLAS PHARMA INC Y50	ATTACHMATE (2ND LIEN 5/12) TL
ASHFORD HOSPITALITY PRIME INC	ASTELLAS PHARMA INC Y50 CFD	ATTENTUS CDO III L 3A A1B 144A
ASHLAND INC	ASTM SPA	ATWOOD OCEANICS INC
ASHMORE GROUP PLC	ASTORIA FINANCIAL CORP	AUCKLAND INTERNATIONAL AIRPORT
ASHTREAD GROUP PLC	ASTRA MICROWAVE PRODUCTS INR2	AUDAX PRIVATE EQUITY FUND II
ASHTREAD GROUP PLC CFD	ASTRAZENECA ORD USD0.25	AUDAX PRIVATE EQUITY FUND LP
ASIA ALTERNATIVE CAPITAL	ASTRAZENECA PLC	AUDAX PRIVTE EQUITY FUND III
ASIA ALTERNATIVES CAP II LP	ASTRAZENECA PLC CFD	AUDIX CORP TWD10
ASIA ALTERNATIVES III	ASTRONICS CORP	AUGUST LUX 6/14 TLB2
ASIA CEMENT CHINA HOLDINGS COR	ASURION 2/13 COV-LITE TLB1	AUGUST U.S. 6/14 TLB2
ASIA CEMENT CO LTD	ASURION 2/14 COV-LITE 2ND LIEN	AURELIUS AG NPV
ASIA HOLDINGS CO KRW5000	ASX LTD NPV	AURIGA INDUSTRIES 'B'DKK10
ASIA PACIFIC FIBERS TBK PT	AT HOME CORP SUB NT CONV	AURIZON HOLDINGS LTD
ASIA PACIFIC GROWTH FD III LP	AT HOME CORP	AURUBIS AG ORD NPV
ASIA PAPER MANUFACTURING	AT&T CORP	AUSDRILL LIMITED NPV
ASIA STD INTL GP HKD0.01	AT&T INC	AUST & NZ BANKING GROUP 144A
ASIAN CITRUS HOLDINGS LTD	ATCO LTD	AUST & NZ BANKING GRP NY
ASIAN DEVELOPMENT BANK	ATEA ASA NOK10	AUSTEVOLL SEAFOOD NOK0.50
ASIAN PAINTS LTD	A-TEC-INDUSTRIES AG	AUSTIN TX RENTAL CAR SPL FAC R
ASIAN PAY TELEVISI UNITS	ATHABASCA OIL CORP	AUSTIN VENTURES IX LP
ASIANA AIRLINES	ATHENAHEALTH INC	AUSTIN VENTURES VIII LP
ASICS CORP JPY50	ATHLON ENERGY INC	AUSTRALAND PROPERTY GROUP NPV
ASKA PHARMACEUTICAL CO LTD CFD	ATKINS (WS) ORD 0.5P	AUSTRALIA & NEW ZEALAND B 144A
ASKA PHARMACEUTICAL CO LTD NPV	ATLANTA MARRIOTT	AUSTRALIA & NEW ZEALAND BANK
ASKUL JPY50 CFD	ATLANTIA SPA	AUSTRALIA & NEW ZEALAND BANKING
ASM INTL EUR0.04	ATLANTIC CITY ELECTRIC TR 1 A2	AUSTRALIA GOVERNMENT20CI-INFLAT

AUSTRALIA GOVERNMENT BOND	AVIV HEALTHCARE PROPERTIES LP	BAIDU INC
AUSTRALIAN 10YR BOND FUT (SFE)	AVIV REIT INC	BAIDU INC/CHINA
AUSTRALIAN PHARMAC NPV	AVIVA PLC	BAIN CAPITAL ASIA FUND II LP
AUSTRIA GOVERNMENT BOND	AVIVA PLC GBP0.25	BAIN CAPITAL ASIA FUND LP
AUTHENTIC BRANDS 5/14 COV-LITE	AVNET INC	BAIN CAPITAL EUROPE III
AUTOBACS SEVEN CFD	AVON PRODUCTS INC	BAIN CAPITAL FD VIII-E LP
AUTOCANADA INC	AVX CORP	BAIN CAPITAL FUND VII LP
AUTODESK INC	AWE LTD NPV	BAIN CAPITAL FUND XI LP
AUTOHOME INC	AWG PARENT CO LTD/UK	BAIN CAPITAL IX
AUTOLIV INC	AWILCO DRILLING PLC	BAIN CAPITAL IX COINVESTMENT
AUTOLIV INC SDR USD1	AXA CFD	BAIN CAPITAL X
AUTOMATIC DATA PROCESSING INC	AXA EUR2.29	BAIN CAPITAL X CO-INVESTMENT
AUTONATION INC	AXA SA	BAKER HUGHES INC
AUTONEUM HOLDING AG	AXA SA US\$ SUB NT	BAKER STREET 06-1A C 144A
AUTOZONE INC	AXA SECONDARY FUND III-2	BALCHEM CORP
AUXILIUM PHARMACEUTICALS INC	AXA SECONDARY FUND III-I LP	BALFOUR BEATTY ORD GBP0.50
AVAGO 4/14 COV-LITE TLB	AXA SECONDARY FUND IV LP	BALFOUR BEATTY PLC CFD
AVAGO TECHNOLOGIES LTD	AXA SECONDARY FUND V LP	BALL CORP
AVALON BAY VALUE ADDED FUND II	AXEL SPRINGER AG	BALLY TECHNOLOGIES INC
AVALONBAY CMNTYS INC COM	AXEL SPRINGER SE	BALLYROCK CLO 2006-2 2A E 144A
AVALONBAY COMMUNITIES INC	AXELL CORP NPV CFD	BALOISE HOLDING AG
AVALONBAY VALUE ADDED FUND LP	AXIS AB SEK0.01	BAMBURI CEMENT LTD KES5
AVANIR PHARMACEUTICALS INC	AXIS BANK LTD	BAMLL MEZZANINE SE CLMZ A 144A
AVAYA 01/14 B6 TLB	AXIS CAPITAL HLDGS LTD SHS	BANC AMER COML 04-4 5 144A
AVAYA 2/11 EXTENDED TLB3	AXTEL SAB DE CV NPV	BANC OF AMERICA ALTERNA 4 5CB1
AVENTURA MALL TR 13-AVM E 144A	AYGAZ TRY1	BANC OF AMERICA COMMERCIA 1 A3
AVENUE	AZBIL CORP	BANC OF AMERICA COMMERCIA 1 A4
AVENUE ASIA SPEC SITUATIONS FD	AZIMUT HLDG SPA ORD CFD	BANC OF AMERICA COMMERCIA 2 A4
AVENUE ASIA SPECIAL SITUATIONS	AZIMUT HLDG SPA ORD EUR0.22	BANC OF AMERICA COMMERCIAL 1 C
AVENUE EUROPE SPECIAL	AZURE 11/13 COV-LITE TL	BANC OF AMERICA FUNDING 1 TA4
AVENUE REAL ESTATE FUND	B&BN TOOLS AB 'B' SEK10	BANC OF AMERICA FUNDING 1 TA5
AVENUE SPECIAL SITUATIONS FUND	B&G FOODS INC	BANC OF AMERICA FUNDING E 4A1
AVENUE SPECIAL SITUATIONS V	B&M CLO LTD 14-1A C 144A	BANC OF AMERICA FUNDING F 1A2
AVENUE SPECIAL SITUATIONS VI	B/E AEROSPACE INC	BANC OF AMERICA LA MIB1 K 144A
AVEO PHARMACEUTICALS INC	B2GOLD CORP	BANC OF AMERICA MERRI 1 F 144A
AVERY DENNISON CORP	B2W CIA DIGITAL COM NPV (S/R	BANC OF AMERICA MERRI 5 G 144A
AVEVA GROUP ORD GBP0.03556	B2W-COMPANHIA GLOBAL VAREJO	BANC OF AMERICA MERRILL 3 ASB
AVG TECHNOLOGIES	BABCOCK & WILCOX CO/THE	BANC OF AMERICA MERRILL 4 A5A
AVIANCA HOLDINGS SA	BABCOCK INTERNATIONAL GROUP	BANC OF AMERICA MERRILL L 2 A5
AVIAT NETWORKS INC	BABCOCK INTL GROUP ORD GBP0.60	BANC OF AMERICA MERRILL L 4 AJ
AVIS BUDGET CAR RENTAL 5/13	BABSON MID-MARKET 2X E REGS	BANC OF AMERICA MERRILL L 6 A4
AVIS BUDGET CAR RENTAL LLC / A	BABYLON LTD	BANC OF AMERICA MERRILL LY 5 D
AVIS BUDGET GROUP INC	BAE SYSTEMS ORD GBP0.025	BANC OF AMERICA MORTGAGE 3 1A1
AVIS BUDGET RENTAL C 2A A 144A	BAE SYSTEMS PLC	BANC OF AMERICA MORTGAGE C 2A1
AVIS BUDGET RENTAL C 3A A 144A	BAE SYSTEMS PLC CFD	BANC OF AMERICA MORTGAGE D 1A1

BANC OF AMERICA MORTGAGE I 2A2	BANK OF AMERICA NA	BARRY CALLEBAUT AG CHF18.60
BANC ONE CORP SUB DEB	BANK OF CHINA LTD	BASF SE
BANCA GENERALI EUR1 CFD	BANK OF CHINA LTD CNY1	BASIC ENERGY SERVICES INC
BANCA IFIS SPA	BANK OF COMMUNICATIONS CO LTD	BASIC HOUSE KRW500
BANCA MONTE DEI PASCHI DI SIEN	BANK OF EAST ASIA HK\$2.50	BASILEA PHARMACEUTICA
BANCA POPOLARE DI MILANO	BANK OF HAWAII CORP	BASSETT FURNITURE INDUSTRIES
BANCA POPOLARE DI MILANO CFD	BANK OF IRELAND MORTGAGE BANK	BAT KENYA KES10
BANCFIRST CORP	BANK OF KOCHI LTD (THE) NPV	BATA INDIA INR10
BANCO BILBAO VIZCAYA	BANK OF KYOTO Y50	BATS GLOBAL 1/14 TL
BANCO BILBAO VIZCAYA ARGENT	BANK OF MONTREAL	BATTERY VENTURES VIII LP
BANCO BILBAO VIZCAYA ARGENTARI	BANK OF NEW YORK MELLON	BATTERY VENTURES VIII SIDE CAR
BANCO BPI SA	BANK OF NEW YORK MELLON CORP/T	BAVARIAN NORDIC DKK10
BANCO BRADESCO SA	BANK OF NOVA SCOTIA	BAXTER INTERNATIONAL INC
BANCO COMMERCIAL PORTUGUESE	BANK OF NOVA SCOTIA 144A	BAY AREA CA TOLL AUTH TOLL BRI
BANCO CRUZEIRO DO SUL SA/ 144A	BANK OF QUEENSLAND LTD	BAYER AG
BANCO CRUZEIRO DO SUL SA/ REGS	BANK OF SAGA Y50	BAYER AG ORD NPV
BANCO DE SABADELL SA NEW	BANK OF THE OZARKS INC	BAYER CROPSCIENCE INR10
BANCO DEL ESTADO DE CHILE 144A	BANK OF YOKOHAMA Y50	BAYERISCHE MOTOREN WERKE (BMW)
BANCO DO BRASIL SA	BANK ONE CORP	BAYERISCHE MOTOREN WERKE AG
BANCO ESPIRITO SANTO SA	BANK RAKYAT INDONESIA PERSERO	BAYERISCHE MOTOREN WERKE-PRF
BANCO POPOLARE SC	BANK TABUNGAN NEGARA PERSERO	BAYONNE ENERGY 6/14 TLB
BANCO POPOLARE SC CFD	BANKERS PETROLEUM LIMITED	BAYTEX ENERGY CORP
BANCO POPULAR ESPANOL SA	BANKIA SA	BAYVIEW COMMERCIAL AS 2 A 144A
BANCO SANTANDER (BRASIL) SA	BANKINTER S A EUR0.3 REGD	BAZAARVOICE INC
BANCO SANTANDER BRASIL SA/BRAZ	BANKUNITED INC	BB&T CORP
BANCO SANTANDER CHILE	BANQUE CENTRALE DE TUNISIE SA	BB&T CORP SUB NT
BANCO SANTANDER CHILE 144A	BANQUE NATIONALE DE BELGIQUE	BBA AVIATION PLC CFD
BANCO SANTANDER SA	BANREGIO GRUPO FINANCIERO SA D	BBA AVIATION PLC GBP0.2976
BANCOLOMBIA SA	BAOFENG MODERN INTERNATIONAL H	BBMG CORPORATION - H
BANCORPSOUTH INC	BAOYE GROUP CO LTD 'H'CNY1	BBVA BANCO CONTINENTAL SA
BANDAI NAMCO HOLDINGS INC NPV	BAR HARBOR BANKSHARES	BBVA BANCO CONTINENTAL SA 144A
BANDO CHEMICAL IND NPV	BARCLAYS BANK KENYA KES2	BBVA US SENIOR SAU
BANG & OLUFSEN A/S	BARCLAYS BANK PLC	BC EUROPEAN CAPITAL IX
BANGCHAK PETROLEUM PCL THB1	BARCLAYS ORD GBP0.25	BC EUROPEAN CAPITAL VII LP
BANGKOK BANK PCL	BARCLAYS PLC	BC EUROPEAN CAPITAL VII TOP-UP
BANGKOK BK PUB CO (LOCAL)	BARCO NV	BC EUROPEAN CAPITAL VIII-2 LP
BANGKOK DUSIT MEDICAL SERVICES	BARING ASIA PRIVATE EQUITY	BC IRON LTD
BANGKOK EXPRESSWAY	BARING INDIA PRIVATE EQUITY	BCA MPS NPV
BANGKOK LIFE ASSURANCE-NVDR	BARING VOSTOK PRIVATE EQUITY	BCA POP EMILIA ROM EUR3
BANK BUKOPIN PT COM	BARINGS ASIA PRIVATE EQUITY	BCE INC
BANK HAPOALIM B.M. ILS1	BARLOWORLD LTD ZAR0.05	BCO ABC BRASIL SA PRF STK
BANK LEUMI LE ISRAEL B M ORD	BARNES GROUP INC	BCO DE CHILE ORD NPV
BANK NEDERLANDSE GEMEENTE 144A	BARRATT DEVELOPMENTS	BE SEMICONDUCTOR INDUSTRIES NV
BANK OF AMERICA AUTO TRUS 1 A4	BARRICK GOLD CORP	BEACH ENERGY LTD
BANK OF AMERICA CORP	BARRICK NORTH AMERICA FINANCE	BEACON CAPITAL STRATEGIC

BEAM INC	BEMIS CO INC	BIC CAMERA INC
BEAR STATE FINANCIAL INC	BENAKAT INTEGRA TBK PT	BIC CAMERCA INC NPV CFD
BEAR STEARNS COMME BBA8 K 144A	BENDIGO & ADELAIDE BK LTD NPV	BIC CFD
BEAR STEARNS COMME BBA8 L 144A	BENESSE HOLDINGS INC JPY50	BIC EUR3.82
BEAR STEARNS COMMERC C1 I 144A	BERENDSEN PLC	BIESSE EUR1
BEAR STEARNS COMMERC PW10 AAB	BERGER PAINTS INR2	BIG 5 SPORTING GOODS CORP
BEAR STEARNS COMMERC PW14 AAB	BERJAYA AUTO BHD	BIG LOTS INC
BEAR STEARNS COMMERC PW9 A4A	BERKELEY FED BK & TR 94-1 CL B	BIGBEN INTERACTIVE
BEAR STEARNS COMMERCIA PW10 A4	BERKELEY GROUP HLDGS	BIGBEN INTERACTIVE EUR2
BEAR STEARNS COMMERCIA PW10 AJ	BERKELEY GROUP HOLDINGS CFD	BILFINGER SE NPV
BEAR STEARNS COMMERCIA PW11 AJ	BERKSHIRE FUND VI LP	BILIA AB SER 'A' SEK10.00
BEAR STEARNS COMMERCIA PW11 AM	BERKSHIRE FUND VII LP	BILL BARRETT CORP
BEAR STEARNS COMMERCIA PWR5 A5	BERKSHIRE FUND VIII LP	BIM BIRLESIK MAGAZALAR TRY1
BEAR STEARNS COMMERCIA PWR8 A4	BERKSHIRE HATHAWAY FINANCE COR	BINANI INDUSTRIES INR10
BEAR STEARNS COMMERCIA T26 AAB	BERKSHIRE HATHAWAY INC	BINCKBANK NV EUR0.10
BEAR STEARNS COMMERCIAL T24 A4	BERKSHIRE HILLS BANCORP INC	BIND THERAPEUTICS INC
BEAR STEARNS COMMERCIAL T28 AJ	BERMUDA RUN (MISC DOCUMENTS)	BIO PAPPEL SAB DE CV
BEAR STEARNS COS LLC/THE	BERRY PLASTICS CORP	BIOCON LTD
BEAR STERNS ARM TRUST 20 5 2A1	BERTRANDT AG NPV	BIOFERMIN PHARMACEUTICAL CFD
BEASLEY BROADCASTING GROUP INC	BERWIND PROPERTY GROUP FUND V	BIOGEN IDEC INC
BEAZLEY PLC	BERWIND PROPERTY GROUP VI	BIOLASE INC
BECKMAN COULTER INC A A 144A	BEST BUY CO INC	BIOMARIN PHARMACEUTICAL INC
BECTON DICKINSON AND CO	BEST DENKI CO LTD CFD	BIOMED REALTY LP
BED BATH & BEYOND INC	BETFAIR GROUP PLC	BIOMED REALTY TRUST INC
BEIERSDORF AG NPV	BETHEL PA PARK MUNI AUTH SWR R	BIOMET INC
BEIJING CAP INTL ARPT CO	BETSSON AB SER'B'NPV	BIO-RAD LABORATORIES INC
BEIJING ENTERPRISE HLDGS H SHS	BEZEQ-ISRAELI TELECOMMUNICATNS	BIO-REFERENCE LABS INC
BEIJING JINGNENG CLEAN ENERGY	BG ENERGY CAPITAL PLC	BIOSPECIFICS TECHNOLOGIES CORP
BEKAERT SA	BG GROUP PLC	BIOSTIME INTL HOLDINGS LTD
BEL FUSE INC	BG GROUP PLC CFD	BIOTELEMETRY INC
BELC CO JPY50 CFD	BG GROUP PLC ORD GBP0.10	BIRCHCLIFF ENERGY LTD
BELDEN INC	BGI ALPHA ADVANTAGE FD D	BIRCHMERE VENTURES III L P
BELGACOM NPV	BGI ALPHA ADVANTAGE FUND P	BITAUTO HOLDINGS LTD ADR
BELGIUM GOVERNMENT BOND	BGI CANADA ALPHA TILTS FUND	BIT-ISLE INC NPV CFD
BELGIUM KINGDOM	BGI CAP STRUCT INVEST FD	BJ SERVICES CO
BELL ALIANT INC	BGI MONEY MARKET	BJ'S WHOLESALE CLUB 11/13
BELL INSTITUTIONAL FUND IV LP	BGI US EXT CORE GLB ALPHA FUND	BK NEGARA MONETARY NOTE
BELL INSTITUTIONAL FUND V LLC	BGP NPV	BK OF IRELAND ORD STK EUR0 CFD
BELLATRIX EXPLORATION LTD	BHARTI AIRTEL INTERNATION 144A	BK OF IRELAND ORD STK EUR0.1
BELLEVUE GROUP AG CHF0.10	BHP BILLITON FINANCE USA LTD	BK PAN INDONESIA IDR100
BELLSOUTH CAPITAL FUNDING CORP	BHP BILLITON LIMITED	BKB COML MTG 97-C1 CTF H 144A
BELLUNA CO LTD Y50	BHP BILLITON LTD	BKB COML MTG TR 97-C1 IO
BELLWAY ORD 12.5P	BHP BILLITON PLC	BLACK BOX CORP
BELLWAY PLC CFD	BHP BILLITON PLC CFD	BLACK DIAMOND INC
BEMATECH IND COM EQUIP	BHP BILLITON PLC USD0.50	BLACK HILLS CORP

BLACK RIVER FI RELATIVE VAL	BNP PARIBAS CFD	BOSKALIS WESTMINSTER GROEP NV
BLACK RIVER GLOBAL AGRICULTURE	BNP PARIBAS EUR2	BOSNIA & HERZEGOVINA GOVERNMENT
BLACKBAUD INC	BNP PARIBAS FIN DISC	BOSSINI INTERNATIONAL HLDG
BLACKBERRY LIMITED	BNP PARIBAS SA	BOSTON PROPERTIES INC
BLACKHAWK NETWORK HOLDINGS INC	BNPP IP CLO LTD 14-1A C 144A	BOSTON PROPERTIES LP
BLACKRIVER INF OP FD CL B	BNSF RAILWAY CO	BOSTON SCIENTIFIC CORP
BLACKROCK ASIA PROPERTY FUND	BNY MELLON CASH RESERVE	BOSTONIA-KEYSTONE HELP I LLC
BLACKROCK EUROPE PROPERTY FUND	BOARDWALK PIPELINE PARTNERS LP	BOTTLING GROUP LLC
BLACKROCK INC	BOARDWALK REAL ESTATE INVT	BOTTOMLINE TECHNOLOGIES INC
BLACKROCK KELSO CAPITAL CORP	BOB'S DISCOUNT FURNITURE 2/14	BOUSTEAD SINGAPORE SGD0.25
BLACKROCK MORTGAGE (OFFSHORE)	BOBST AG CHF1 REGD	BOUYGUES CFD
BLACKSTONE CAPITAL PARTNERS IV	BOC HONG KONG HLDG HKD5	BOUYGUES EUR1
BLACKSTONE CAPITAL PARTNERS V	BOCA HOTEL PORTFOL BOCA E 144A	BOWIE 8/13 2ND LIEN TL
BLACKSTONE COMMNS PTNRS I LP	BODY CENTRAL CORP	BOWIE 8/13 TL
BLACKSTONE GROUP LP	BODYCOTE PLC	BP CAPITAL MARKETS AMERICA INC
BLACKSTONE GSO SECURED TRUST	BODYCOTE PLC CFD	BP CAPITAL MARKETS PLC
BLACKSTONE KEYSTONE FUND	BOEING CO/THE	BP LITE
BLACKSTONE REAL EST PTNRS III	BOGOTA DISTRITO CAPITAL	BP PLC
BLACKSTONE REAL ESTATE	BOISE CASCADE CO	BP PLC CFD
BLACKSTONE REAL ESTATE DEBT	BOK FINANCIAL CORP	BP PLC ORD USD0.25
BLACKSTONE REAL ESTATE PRTRNS	BOLIDEN AB NPV (POST SPLIT)	BPCE SA 144A
BLACKSTONE SERS CUSTOMIZED	BOLLORE EUR16	BPCE SFH SA
BLOCK COMMUNICATIONS INC 144A	BOLLORE EUR16 CFD	BPG CO INVESTMENT PARTNERSHIP
BLOCK FINANCIAL LLC	BOLSA MEXICANA DE VALORES SAB	BPG INV PARTNERS VII
BLOM BANK SAL REGS	BOLSAS Y MERCADOS ESPANOLAS	BPG INVESTMENT PARTNERSHIP
BLOOMBERRY RESORTS CORP	BOLT TECHNOLOGY CORP	BPG INVESTMENT PARTNERSHIP IX
BLUCORA INC COM	BOMBARDIER INC	BPG INVESTMENT PARTNERSHIP V
BLUE BIRD 5/14 TL	BOMBARDIER INC 144A	BPG INVESTMENT PARTNERSHIP VI
BLUE CAPITAL REINSURANCE HOLDI	BONANZA CREEK ENERGY INC	BPOST SA
BLUE HILL INVESTMENT PTNR LP	BONGRAIN SA EUR1	BQE CANT VAUDOISE CHF20
BLUE LABEL TELECOMS LTD	BONOS DE DESARROLLO DEL GOBIER	BRAGG COMM 2/12 USD TLB
BLUE POINT CAPITAL PARTNERS	BONOS Y OBLIG DEL ESTADO	BRAINPAD INC CFD
BLUE POINT CAPITAL PARTNERS II	BON-TON DEPARTMENT STORES INC/	BRAIT CAPITAL PARTNERS IV LTD
BLUE POINT CAPITAL PARTNERS LP	BON-TON STORES INC/THE	BRAMBLES LTD NPV
BLUEHEALTH HLDGS CFD	BOOHOO COM PLC ORD GBP0.01	BRANCH BANKING & TRUST CO
BLUELINX HOLDINGS INC	BOOKER GROUP PLC GBP0.01	BRAND ENERGY 11/13 COV-LITE TL
BLUESCOPE STEEL LTD	BOOZ ALLEN HAMILTON HOLDING CO	BRANDYWINE REALTY TRUST
BLYTH INC	BOPARAN FINANCE PLC	BRASIL PHARMA SA
BM&F BOVESPA SA BOLSA DE	BORAL LIMITED NEW NPV	BRASKEM AMERICA FINANCE C 144A
BMC SOFTWARE 8/13 (US)	BORALEX INC	BRASKEM FINANCE LTD
BMC SOFTWARE FINANCE INC 144A	BORGATA 12/13 INCREMENTAL	BRASKEM FINANCE LTD 144A
BML INC JPY 50	BORGWARNER INC	BRASKEM SA
BMW VEHICLE LEASE TRUST 2 1 A4	BORREGAARD ASA	BRASSERIES DU MARO MAD
BMW VEHICLE OWNER TRUST A A3	BORUSSIA DORTMUND KGAA NPV	BRAZIL LOAN TRUST 1 144A
BNP PARIBAS	BORYUNG PHARM KSWN5000	BRAZIL NOTAS DO TESNTNB-INFLAT

BRAZIL NOTAS DO TESOURO NACION	BRITISH SKY BRDCSTG	BUNKA SHUTTER CO Y50
BRAZILIAN GOVERNMENT INTERNATI	BRITISH SKY BROADCASTING GROUP	BUNZL ORD GBP0.3214857
BRAZILIAN GOVT INTL BOND	BRITISH TELECOMMUNICATIONS PLC	BUNZL PLC CFD
BRAZOS HIGHER EDUCATION A 1 A2	BRITVIC ORD GBP0.2(WI)	BUONI POLIENNALI DEL TES
BRAZOS STUDENT FINANCE CORP	BRITVIC ORD GBP0.2 (WI) CFD	BURBERRY GROUP ORD GBP0.0005
BREADTALK GROUP LTD	BRIXMOR PROPERTY GROUP INC	BURBERRY GROUP PLC CFD
BREITBURN ENERGY PARTNERS LP /	BROADCOM CORP	BUREAU VERITAS EUR0.12
BREMBO SPA EUR0.52	BROADLEAF CO LTD	BUREAU VERITAS EUR0.12 CFD
BREMBO SPA EUR0.52 CFD	BROADLEAF CO LTD CFD	BURGER KING 9/12 TLB
BRENNTAG AG	BROADRIDGE FINANCIAL SOLUTIONS	BURGER KING WORLDWIDE INC
BRENT CRUDE OIL (ICE)	BROADWAY PARTNERS PARALLEL FD	BURLINGTN NORTH SANTA FE LLC
BRENT CRUDE OIL FUTURE (ICE)	BROCADE COMMUNICATIONS SYSTEMS	BURLINGTON NORTHERN INC
BREP VI SECONDARY	BROOKDALE SENIOR LIVING INC	BURLINGTON NORTHERN SANTA FE L
BREVAN HOWARD FUND LTD CLASS E	BROOKFIELD ASSET MGMT INC	BURLINGTON RESOURCES FINANCE C
BRF SA	BROOKFIELD STRATEGIC REAL	BURLINGTON STORES INC
BRICK ROAD MANAGEMENT (FOREST	BROTHER INDS NPV CFD	BURNHAM HOLDINGS INC
BRICKMAN GROUP 12/13 COV-LITE	BROTHER INDUSTRIES LTD	BURSA MALAYSIA BHD
BRIDGEPOINT CAP II PARTNERSHIP	BROWN & BROWN INC	BUSAN CITY GAS CO LTD
BRIDGEPOINT EUROPE I	BROWN-FORMAN CORP	BUSH BUSINESS ENTE AA A 144A
BRIDGEPOINT EUROPE II	BRUKER CORP	BUSH BUSINESS ENTE AA B 144A
BRIDGEPOINT EUROPE III 'A' LP	BRUNEL INTL EUR0.03	BUSH TRUCK LEASING L AA C 144A
BRIDGEPOINT EUROPE IV C	BRUNEL INTL EUR0.05	BUZZI UNICEM SPA CFD
BRIDGESTONE CO Y50	BRUNSWICK CORP/DE	BW OFFSHORE LTD USD0.01
BRIDGESTONE CORP	BRYN MAWR BANK CORP	BWAY 10/12 COV-LITE TLB
BRIDGESTONE CORP CFD	BRYNWOOD PARTNERS V LP	BWAY HOLDING CO
BRIDGEWATER ALL WEATHER @ 15%	BRYNWOOD PARTNERS VI LP	BWIN.PARTY DIGIT ENTERTAIN CFD
BRIDGEWATER INTL IL BOND FUND	BS FINANCIAL GROUP INC	BWIN.PARTY DIGITAL ENTERTAIN
BRIDGEWATER PURE ALPHA FUND II	BT GROUP ORD GBP0.05	BXG RECEIVABLES 13-A B 144A
BRIDGEWATER STIF II	BT GROUP PLC	BXG RECEIVABLES NOTE A B 144A
BRIDGEWATER US IL BOND LTD	BT GROUP PLC CFD	BXG RECEIVABLES NOTE A C 144A
BRIDGEWAY CAPITAL	BTA BANK JSC	BXG RECEIVABLES NOTE A F 144A
BRIGADE DISTRESSED VALUE	BTB REIT	BXG RECEIVABLES NOTE B F 144A
BRIGADE LEVERAGED CAP	BTG ORD GBP0.10 CFD	BYD ELECTRONIC INTERNATIONAL
BRIGHTCOVE INC	BUCHER INDUSTRIES AG	C A T OIL AG NPV(BR)
BRIGHTSTAR CORP 144A	BUCKEYE PARTNERS LP	C K D CORP CFD
BRILLIANCE CHINA AUTOMATED	BUCKLE INC/THE	C K D CORP Y50
BRINKER INTERNATIONAL INC	BUCKS CNTY PA	C&C GROUP ORD EUR0.01
BRISA(AUTO-ESTRADA EUR1(REGD)	BUDIMEX PLN5	C&C GROUP ORD EURO.01 CFD
BRISTOL-MYERS SQUIBB CO	BUFFALO WILD WINGS INC	C&F FINANCIAL CORP
BRITANNIA INDS INRP10 DEMAT	BUMRUNGRAD HOPTL THB1(ALIEN	C&J ENERGY SERVICES INC
BRITISH AMERICAN TOBACCO CFD	BUNDESREPUB. DEUTSCHLAND	CA IMMOBILIEN ANLAGEN AG NPV
BRITISH AMERICAN TOBACCO ORD	BUNDESREPUBLIK DEUTSCHLAND	CA INC
BRITISH AMERICAN TOBACCO PLC	BUNDESREPUBLIK DEUTSI/L-INFLAT	CABELA'S INC
BRITISH LAND ORD GBP0.25	BUNGE LIMITED COM	CABELA'S MASTER CRE 1A A1 144A
BRITISH POLYTHENE INDS ORD 25P	BUNGE LTD FINANCE CORP	CABLE & WIRELESS COMMUN CFD

CABLE & WIRELESS COMMUNICATION	CAMECO CORP	CAPITAL AUTO RECEIVABLES 2 A3
CABLEVISION SYSTEMS CORP	CAMERON INTERNATIONAL CO	CAPITAL AUTO RECEIVABLES A 3 B
CABOT CORP	CAMERON INTERNATIONAL CORP	CAPITAL GUARDIAN ABS 1A B 144A
CABOT INDUSTRIAL VALUE FD III	CAMPARI EURO.10	CAPITAL INTERNATIONAL PRIVATE
CABOT INDUSTRIAL VALUE FUND IV	CAMPBELL SOUP CO	CAPITAL ONE BANK USA NA
CABOT OIL & GAS CORP	CAMPING WORLD 11/13 COV-LT TL	CAPITAL ONE FINANCIAL CO
CAC CORPORATION NPV CFD	CANACCORD GENUITY GROUP INC	CAPITAL ONE FINANCIAL CORP
CAC HOLDINGS CORP	CANACOL ENERGY LTD	CAPITAL ONE MULTI-ASSET A3 A3
CAC40 EURO INDEX FUT (EOP)	CANADA 10YR BOND FUTURE (MSE)	CAPITAL PRODUCT PARTNERS L P
CACI INTERNATIONAL INC	CANADA GOVERNMENT INTERNATIONA	CAPITAL SECURITIES TWD10
CADBURY NIGERIA NGN0.50	CANADA HOUSING TRUST NO.1	CAPITAL SOUTHWEST CORP
CADENCE DESIGN SYSTEMS INC	CANADA MSCI INDEX - NL	CAPITAL TRUST RE CDO 1A A 144A
CAE INC	CANADIAN ENERGY SERVICES &TECH	CAPITALA FINANCE CORP
CAESARS ENT HARRAH'S 10/13 TLB	CANADIAN IMPERIAL BANK OF COMM	CAPITALAND SGD1
CAESARS ENTERTAINMENT OPERATIN	CANADIAN IMPERIAL BK OF COMM	CAPITAMALL TRUST SGD1 UNITS
CAESARS GROWTH (HARRAH'S) 4/14	CANADIAN NATIONAL RAILWAY CO	CAPITAMALLS ASIA LTD
CAHYA MATA SARAWAK BHD MY\$1	CANADIAN NATURAL RESOURCES LTD	CAPITAMALLS MALAYSIA TRUST
CAIRN ENERGY PLC	CANADIAN OIL SANDS LTD	CAPITOL FEDERAL FINANCIAL INC
CAIRN ENERGY PLC DFD B SHS	CANADIAN OIL SANDS TR	CAPMARK VII-CRE DEL 7A A2 144A
CAIRN INDIA LTD	CANADIAN PACIFIC RAILWAY LTD	CAPULA GLOBAL RELATIVE VALUE
CAISSE FRANCAISE DE FINANCEMEN	CANADIAN TIRE CORP LTD	CAPULA TAIL RISK FUND LTD
CAIXABANK	CANADIAN UTILITIES LTD	CAPVIS EQUITY IV
CAIXABANKSA	CANAM GROUP INC	CARBO CERAMICS INC
CAL BANK NPV	CANCER GENETICS INC	CARDINAL HEALTH INC
CAL DIVE INTERNATIONAL INC	CANCOM AG	CARDTRONICS INC
CALAMP CORP	CANELSON DRILLING INC	CARE CAPITAL INVESTMENTS III
CALBEE INC	CANFOR CORPORATION NEW	CAREER DESIGN CENTER CO LD CFD
CAL-COMP ELECTRONICS(THAILAND)	CANFOR PULP PRODUCTS INC	CAREER TECHNOLOGY TWD10
CALFRAC WELL SERVICES LTD	CANNINGTON FUNDING L 1A C 144A	CAREFUSION CORP
CALGON CARBON CORP	CANON ELECTRONICS INC NPV CFD	CARESTREAM 6/13 2ND LIEN
CALIDA HLDG CHF50(REGD)	CANON INC	CARETRUST REIT INC
CALIFORNIA FIRST NATIONAL BANC	CANON INC NPV	CARGILL INC 144A
CALIFORNIA ST	CANON INC NPV CFD	CARGOTEC ORD NPV ORD B
CALLIDUS SOFTWARE INC	CANWEST MEDIA INC SER SUB NT	CARILLION ORD GBP.50 CFD
CALLON PETROLEUM CO	CAP CANA SA REGS	CARILLION ORD GBP0.50
CALPINE CORP	CAP GEMINI CFD	CARLISLE COS INC
CALSONIC KANSEI JPY50	CAP GEMINI EUR8	CARLIT HOLDINGS CO LTD
CALSONIC KANSEI JPY50 CFD	CAP GEMINI SA	CARLSBERG A/S
CALTEX AUSTRALIA LTD	CAPCOM CO Y50	CARLSBERG BREWERY-MALAY BHD
CALTEX AUSTRALIA ORD\$1	CAPCOM CO Y50 CFD	CARLYLE ENERGY MEZZANINE
CALUMET SPECIALTY PROD 144A	CAPITA GROUP ORD CFD	CARLYLE EUROPE PARTNERS III LP
CALUMET SPECIALTY PRODS PARTNE	CAPITA PLC	CARLYLE HOLDINGS II FINAN 144A
CAMBREX CORP	CAPITACOMMERCIAL T REIT UNITS	CARLYLE REALTY III LP
CAMDEN NATIONAL CORP	CAPITAL & COUNTIES PROP CFD	CARLYLE REALTY PARTNERS IV LP
CAMDEN PROPERTY TRUST	CAPITAL & REG PROPS ORD 1P	CARLYLE REALTY PARTNERS VI LP

CARLYLE REALTY V LP	CATTERTON PARTNERS VI LP	CD 2007-CD5 MORTGAGE TR CD5 A4
CARMAX AUTO OWNER TRUST 2 1 A4	CATTERTON PARTNERS VII LP	CDI CORP
CARMAX AUTO OWNER TRUST 2 2 A4	CATTLE FEEDER FUTURE (CME)	CDL HOSPITALITY TRUSTS NPV
CARMAX AUTO OWNER TRUST 20 3 B	CAVERION CORP	CDW CORP/DE
CARMAX INC	CAVIUM INC	CDW LLC / CDW FINANCE CORP
CARMIKE CINEMAS INC	CB CENTURY COMM ESCROW	CEAT LTD INR10
CARNIVAL CORP	CB RICHARD ELLIS 3/13 TLB	CEBU AIR INC
CARNIVAL PLC	CBA COMMERCIAL SMAL 1A A1 144A	CEDAR FAIR LP / CANADA'S WONDE
CARNIVAL PLC CFD	CBA COMMERCIAL SMAL 1A A2 144A	CEDAR REALTY TRUST INC
CARNIVAL PLC ORD USD1.66	CBA COMMERCIAL SMAL 1A A3 144A	CEF ISHARES CORE S&P SMALL-CAP
CARPENTER TECHNOLOGY CORP	CBA COMMERCIAL SMAL 1A X2 144A	CEGID GROUP EUR0.95
CARPETRIGHT ORD 1P	CBA COMMERCIAL SMAL 2A X1 144A	CEIL LP
CARREFOUR EUR2.5	CBeyond INC	CELANESE CORP
CARREFOUR SA CFD	CBL & ASSOC PPTYS INC DEP SHS	CELANESE US HOLDINGS LLC
CARRIZO OIL & GAS INC	CBL & ASSOCIATES PROP	CELESIO AG
CARSALES.COM AU LTD	CBL & ASSOCIATES PROPERTIES IN	CELESTICA INC
CARTER'S INC	CBOE HOLDINGS INC	CELGENE CORP
CASCADES INC	CBRE GROUP INC	CELLADON CORP
CASCADES INC 144A	CBRE REALTY FINANCE 1A A1 144A	CELLCO PARTNERSHIP / VERIZON W
CASH	CBRE SERVICES INC	CELLCOM ISRAEL LTD ILS0.01
CASH AMERICA INTERNATIONAL INC	CBS CORP	CELLTRION INC KRW1000
CASINO GUICHARD PERRACHON CFD	CBS OUTDOOR AMERICAS CAPI 144A	CEMENTIR HLDG SPA EUR1
CASINO GUICH-PERR EUR1.53	CC HOLDINGS GS V LLC / CROWN C	CEMENTOS LIMA PEN10
CASIO COMPUTER CO Y50	CCC SA PLN0.1	CEMENTOS PACASMAYO SAA 144A
CASPIAN SELECT CREDIT INTL LTD	CCFNB BANCORP INC	CEMEX FINANCE LLC 144A
CASTELLUM AB NPV	CCG RECEIVABLES 14-1 A2 144A	CEMEX LATAM HOLDINGS SA
CASTROL INDIA LTD	CCG RECEIVABLES TR 1 A2 144A	CEMEX SAB DE CV
CATALINA MARKETING 4/14	CCL INDUSTRIES INC	CEMEX SAB DE CV 144A
CATALYST PAPER CORP	CCO HLDGS LLC/CCO HLDGS CAP	CEMOF #2 LP
CATAMARAN CLO LTD 14-1A D 144A	CCO HOLDINGS LLC / CCO HOLDING	CEMOF 1 LP
CATAMARAN CORP	CCP CDX IG19 10Y CME	CENCOSUD S A
CATARMAN CLO LTD 1X D REGS	CCP CDX UL CDX IG22 5Y	CENCOSUD SA
CATERPILLAR FINANCIAL SE	CCP IRS R US0003M P 1.50%	CENCOSUD SA 144A
CATERPILLAR FINANCIAL SERVICES	CCP IRS R US0003M P 3.50%	CENIT AG SYSTEM HAU NPV
CATERPILLAR INC	CCP IRS USD-LIBOR-BBA 3M CME	CENOVUS ENERGY INC
CATHAY FINANCIAL HOLDING CO	CCP_CD X IG19 10Y CME	CENT CLO LP 13-19A D 144A
CATHAY GENERAL BANCORP	CCP_CD X UL CDX IG22 5Y	CENTENE CORP
CATHAY PACIFIC AIRWAYS	CCP_IRS R US0003M P 1.50%	CENTERBRIDGE CAP PARTNERS LP
CATHAY PACIFIC AIRWAYS LTD	CCP_IRS R US0003M P 3.50%	CENTERLINE HIGH YIELD CMBS FD
CATLIN GROUP COM STK USD0.01	CCP_IRS USD-LIBOR-BBA 3M CME	CENTERPOINT ENERGY HOUSTON ELE
CATLIN GROUP LTD CFD	CD 2005-CD1 COMMERCIAL CD1 A4	CENTERPOINT ENERGY INC
CATO CORP/THE	CD 2005-CD1 COMMERCIAL CD1 A3	CENTERPOINT ENERGY RESOURCES C
CATTERTON GROWTH PARTNERS II	CD 2006-CD2 MORTGA CD2 A4 144A	CENTERPOINT ENERGY RESTOR 1 A1
CATTERTON GROWTH PARTNERS LP	CD 2006-CD3 MORTGAGE TR CD3 A5	CENTERPOINT ENERGY TRANSI 1 A1
CATTERTON PARTNER V L.P.	CD 2007-CD4 COMMERCIAL CD4 A3	CENTERPOINT ENERGY TRANSI A A1

CENTERPOINT PPTY TR FLEXIBLE	CGI GROUP INC	CHEUNG KONG INFRASTRUCTURE
CENTERRA GOLD INC	CH ROBINSON WORLDWIDE INC	CHEUNG KONG(HLDGS) HK\$0.50
CENTRAIS ELETRICAS SANTA	CHAILEASE HOLDING CO LTD	CHEVRON CORP
CENTRAL BANK OF NIGERIA	CHALLENGER LTD	CHEVRON LUBRICANTS LANKA LTD
CENTRAL GARDEN AND PET CO	CHAMPION TECHNLOGY HKD0.10	CHEYNE FIN MTN 144A TR # 00122
CENTRAL GLASS CO Y50	CHANNELADVISOR CORP	CHF (SWISS FRANC) INTEREST
CENTRAL JAPAN RAILWAY CO	CHAPARRAL ENERGY INC	CHG HEALTHCARE 11/13 TL
CENTRAL JAPAN RAILWAY CO CFD	CHARGEURS EUR16	CHI OVERHEAD 8/11 TLB
CENTRAL JAPAN RY Y5000	CHARLES RIVER LABORATORIES INT	CHIBA BANK Y50
CENTRAL SPORTS JPY50	CHARLES RIVER PARTNERSHIP XI	CHIBA KOGYO BANK LTD/THE CFD
CENTRALE LAITIERE MAD100	CHARLES SCHWAB CORP/THE	CHICAGO BRIDGE & IRON CO NV
CENTRICA ORD GBP0.061728395	CHARLES VOGELE HLDG AG CHF6	CHICAGO IL
CENTRICA PLC	CHAROEN POKPHAND FOODS PCL	CHICAGO IL O'HARE INTERNATIONA
CENTRICA PLC CFD	CHARTER COMMUNICATIONS INC	CHICAGO IL TRANSIT AUTH SALES
CENTROTEC SUSTAINABLE AG NVP	CHARTER HALL RETAIL REIT	CHICO'S FAS INC
CENTURY CENTER (MISC DOCUMENTS	CHARTERHOUSE CAP PARTNERS VIII	CHILE GOVERNMENT INTERNATIONAL
CENTURY COMMUNICATIONS SHELF 4	CHARTERHOUSE CAPITAL PARTNERS	CHIMEI MATERIALS TECHNOLOGY CO
CENTURY COMMUNICATIONS SR NT	CHARTERHOUSE CAPITAL PTNRS VII	CHIMERA INVESTMENT CORP
CENTURY ENKA LIMITED	CHASE COMMERCIAL MORT 1 H 144A	CHIMNEY CO LTD
CENTURY PROPERTIES GROUP INC	CHASE COMMERCIAL MORT 2 J 144A	CHINA ANIMAL HEALTHCARE LTD
CENTURY TOKYO LEASING CORP	CHASE ISSUANCE TRUST A1 A	CHINA BILLION RESOURCES LTD
CENTURYLINK INC	CHASE ISSUANCE TRUST A2 A2	CHINA CONSTRUCTION BANK CORP
CEPHEID INC	CHASE ISSUANCE TRUST A4 A4	CHINA CORD BLOOD CORP
CEQUEL COMMUNICATIONS HOL 144A	CHASE MORTGAGE FINANCE S2 2A1	CHINA ENGINE GROUP LTD
CEQUEL/SUDDENLINK 2/12 TLB	CHATHAM INVESTMENT FUND QP IV	CHINA FOODS LTD HKD0.10
CERAMTEC GROUP GMBH	CHATHAM LODGING TRUST	CHINA FORESTRY HOLDINGS LTD
CERBERUS INSTITUTIONAL	CHAUN-CHOUNG TECHN TWD10	CHINA GALAXY SECURITIES C
CERBERUS INSTL PARTNERS LP	CHECK POINT SOFTWARE TECHNOLOG	CHINA GAS HOLDINGS LTD
CERBERUS LEVERED LOAN	CHECKPOINT SYSTEMS INC	CHINA GREAT STAR INTERNATION
CERBERUS OFFSHORE LEVERED LOAN	CHEESECAKE FACTORY INC/THE	CHINA KING-HIGHWAY HOLDINGS LT
CERBERUS SERIES THREE HOLDING	CHEGG INC	CHINA LIFE INSURANCE CO LTD
CERBERUS SERIES TWO HLDGS LLC	CHEMED CORP	CHINA MENGNIU DAIR HKD0.1
CERES GLOBAL AG CORP	CHEMICAL AND ALLIED PROD PLC	CHINA MOBILE LTD
CERNER CORP	CHEMTURA CORP	CHINA MODERN DAIRY HOLDINGS LT
CERVECERIAS UNIDAS NPV	CHEMTURA CORPORATION	CHINA POWER INTL HKD1
CESP-CIA ENERGETICA DE SAO PAU	CHEMUNG FINANCIAL CORP	CHINA RESOURCES ENTERPRISE LTD
CETIP SA - MERCADOS	CHENG LOONG TWD10	CHINA RESOURCES ENTERPRISE ORD
CEWE STIFTUNG & CO KGAA	CHENG UEI PRECISIO TWD10	CHINA RESOURCES LAND LTD
CEYLON TOBACCO CO LKR10	CHENIERE ENERGY INC	CHINA SANJIANG FINE CHEMICALS
CF INDUSTRIES HOLDINGS INC	CHEQUERS XV LP	CHINA SHENHUA ENERGY CO LTD
CF INDUSTRIES INC	CHESAPEAKE ENERGY CORP	CHINA SILVER GROUP LTD
CFCRE COMMERCIAL MOR C2 B 144A	CHESAPEAKE LODGING TRUST	CHINA SINGYES SOLAR
CFH HOLDINGS CORP SER A PFD	CHESHAM FINANCE DISC	CHINA SKY CHEMICAL FIBRE
CFS RETAIL PROPERTY TRUST	CHESNARA ORD GBP0	CHINA SOUTH CITY HOLDINGS
CG-CCRE COML MTG 14-FL1 A 144A	CHESTER CNTY PA	CHINA SUNTIEN GREEN ENERGY

CHINA TAIPING INS HLDGS CO LTD	CHUO MITSUI TRUST HLDGS CFD	CITICORP MORTGAGE SECURI 3 1A9
CHINA TELECOM CORP 'H' CNY1	CHURCH & DWIGHT CO INC	CITIFINANCIAL MORTGAGE S 2 AF4
CHINA TELECOM CORP LTD	CHUY'S HOLDING INC	CITIGROUP COM 2013-FC15 D 144A
CHINA UNICOM HONG KONG LTD	CI FINANCIAL INC	CITIGROUP COMMERCIAL M GC11 A2
CHINA YUCHAI INTL LTD COM	CIA BRASILEIRA DE DISTRIBUICAO	CITIGROUP COMMERCIAL M GC15 A4
CHINASOFT INTL LTD HKD0.05	CIA CERVECERIAS UNIDAS SA	CITIGROUP COMMERCIAL M GC17 A2
CHINDEX INTERNATIONAL INC	CIA ENERGETICA DO CEARA COELCE	CITIGROUP COMMERCIAL MOR C2 A5
CHIN-POON INDUSTRIAL TWD10	CIA PARANAENSE DE ENERGIA	CITIGROUP COMMERCIAL MOR C3 A4
CHINYANG HOLDINGS CORP	CIA SANEAMENTO BASICO DE SAO P	CITIGROUP COMMERCIAL MOR C5 A4
CHIPBOND TECHNOLO TWD10	CID GREATER CHINA VENTURE	CITIGROUP COMMERCIAL MOR C6 A4
CHIPMOS TECHNOLOGIES BERMUDA	CIE DE FINANCEMENT FONCIER SA	CITIGROUP INC
CHIPOTLE MEXICAN GRILL INC	CIE DE ST GOBAIN EUR1 CFD	CITIGROUP MORTGAGE LOA WF2 AF7
CHIQUITA BRANDS INTERNATIONAL	CIE FINANCIERE RICHEMONT SA	CITIGROUP MORTGAGE LOAN HE3 A
CHIYODA CO Y50	CIE GENERALE DE GEOPHYSIQUE -	CITIZEN HOLDINGS CO Y50
CHIYODA CORP Y50	CIE GENGEOPHYSIQU EUR2 CFD	CITIZEN WATCH CO LTD CFD
CHIYODA INTEGRE CO JPY50	CIENA CORP	CITIZENS & NORTHERN CORP
CHL MORTGAGE PASS-THROUG 21 A1	CIFC FUNDING 06-1A B2L 144A	CITIZENS FINANCIAL SERVICES IN
CHOICE HOTELS INTERNATIONAL IN	CIFC FUNDING 2006-I B 1BA B2L	CITRIX SYSTEMS INC
CHONG KUN DANG CP KRW2500	CIFI HOLDINGS GROUP CO LTD	CITY CENTER MEZZ TERM B
CHONG KUN DANG PHARMACEUTICAL	CIGNA CORP	CITY DEVELOPMENTS SGD0.50
CHOONGWAE PHARM KRW5000	CIGNA CORPORATION COM	CITY NATIONAL CORP/CA
CHORI CO LTD JPY50	CIMAREX ENERGY CO	CITY OF KIEV UKRAINE VIA CS IN
CHRISTIAN DIOR CFD	CIMB GROUP HOLDINGS BERHAD	CIVEO CORP
CHRISTIAN DIOR EUR2	CIMC ENRIC HOLDINGS LTD	CKX 12/11 (FIXED 9%) TLB
CHRISTIAN HANSEN HOLDING A/S	CINCINNATI BELL INC	CLARCOR INC
CHRISTOPHER & BANKS CORP	CINCINNATI FINANCIAL CORP	CLAREGOLD TRUST
CHROMA ATE INC TWD10	CINEDIGM CORP	CLARIANT CHF3.70(REGD)
CHRYSLER AUTOMOTIVE 1/14 TLB	CINEMARK HOLDINGS INC	CLARITY PARTNERS II LP
CHRYSLER AUTOMOTIVE 6/13 TLB	CINEMARK USA INC	CLARITY PARTNERS L P
CHRYSLER CAPITAL AU AA A3 144A	CINTAS CORP	CLAS OHLSON AB SER 'B' SEK1.25
CHRYSLER GROUP LLC / CG CO-ISS	CINTAS CORP NO 2	CLAYTON DUBILIER & RICE VI LP
CHS / CMNTY HEALTH SYS INC	CINVEN FD FOURTH	CLEAN HARBORS INC
CHS/CMNTY HEALTH SYS INC 144A	CINVEN FUND (FIFTH) L.P	CLEANAWAY CO LTD
CHS/COMMUNITY HEALTH SYSTEMS I	CIPHER PHARMACEUTICALS INC	CLEANUP CORP Y50
CHUBB CORP	CIPUTRA SURYA IDR250.00 (POST	CLEANUP CORP Y50 CFD
CHUBB CORP/THE	CIRCLE OIL ORD EURO.01	CLEAR CHANNEL COMMUNICATIONS I
CHUBU ELECTRIC POWER CO INC	CISCO SYSTEMS INC	CLEAR CHANNEL OUTDOOR HOLDINGS
CHUBU ELECTRIC PWR Y500	CIT GROUP INC	CLEAR CHANNEL WORLDWIDE HOLDIN
CHUETSU PULP & PAPER Y50	CIT RV TRUST 1999-A A B	CLEAR MEDIA HKD0.10
CHUGAI PHARMACEUTICAL CO LTD	CITCO (6/11)TL	CLEARSTONE VENTURE PARTNERS
CHUGAI PHARMACEUTL Y50	CITIBANK CREDIT CARD ISS A2 A2	CLEARWATER PAPER CORP
CHUGOKU BANK Y50	CITIBANK CREDIT CARD ISS A3 A3	CLEARWATER SEAFOODS INC
CHUGOKU ELECTRIC POWER CFD	CITIBANK CREDIT CARD ISS A5 A5	CLEAVER-BROOKS INC 144A
CHUGOKU ELECTRIC POWER CO INC	CITIBANK CREDIT CARD ISS A8 A8	CLECO CORP
CHUN WO DEVELOPMENT HOLDINGS	CITIC PACIFIC LIMITED	CLERESTORY PARTNERS LP

CLESSIDRA CAPITAL PARTNERS II	COCA-COLA FEMSA SAB DE CV	COMFORTDELGRO CORP SGD0.25
CLEVELAND ELECTRIC ILLUMINATING	COCA-COLA WEST COMPANY LTD NPV	COMGAS CIA GAS SAO PRF'A'NPV
CLICKS GROUP LTD ZAR0.01	COCHLEAR LTD COM	COMM 2005-C6 MORTGAGE T C6 A5A
CLIFFS NATURAL RESOURCES INC	COCOA FUTURE (NYB)	COMM 2005-C6 MORTGAGE TR C6 AJ
CLONDALKIN 2/14 COV-LITE TL	COCOKARA FINE HOLDINGS INC CFD	COMM 2005-C6 MORTGAGE TRU C6 B
CLOROX CO	COCO'S JAPAN CO JPY50	COMM 2005-LP5 MORTG LP5 E 144A
CLOSE BROS GROUP ORD 25P	CODE HENNESSY & SIMMONS	COMM 2005-LP5 MORTG LP5 F 144A
CLOSE BROTHERS GROUP PLC CFD	CODE HENNESSY & SIMMONS III LP	COMM 2006-C7 MORTGAGE TR C7 A4
CLOUD PEAK ENERGY RESOURCES LL	CODEHENNESSY & SIMMONS IV L.P	COMM 2006-C8 MORTGAGE TR C8 A4
CLOUD PEAK ENRGY RES/FIN	CODELCO INC	COMM 2006-FL12 MO FL12 AJ 144A
CLP HLDGS HKD5	CODORUS VALLEY BANCORP INC	COMM 2007-C9 MORTGAGE TR C9 A4
CLP HOLDINGS LTD	COFFEE 'C' FUTURE (NYB)	COMM 2012-CCRE1 MOR CR1 D 144A
CME GROUP INC	COFFEE ROBUSTA 10TN FUT (LIF)	COMM 2012-CCRE1 MORTGAGE CR1 C
CME GROUP INC/IL	COGECO CABLE INC	COMM 2012-CCRE2 MOR CR2 E 144A
CMS ENERGY CORP	COGECO INC	COMM 2012-CCRE2 MOR CR2 F 144A
CMWLTH FING AUTH PA	COGNETAS FUND II 'B' LP	COMM 2012-CCRE2 MORTGAG CR2 A4
CNA FINANCIAL CORP	COGNIZANT TECHNOLOGY SOLUTIONS	COMM 2012-CCRE4 MORTGAG CR4 A3
CNB FINANCIAL CORP/PA	COHEN CAPITAL LLC TRANCHE 1	COMM 2012-LC4 MOR LC4 D 144A
CNH CAPITAL CDA RECEIVABLES TR	COINMACH 5/13 COV-LITE TLB	COMM 2012-LC4 MORTGAGE T LC4 C
CNH INDUSTRIAL NV	COINTREAU REMY	COMM 2013-CCRE6 MORTGAG CR6 A2
CNL LIFESTYLE PROPERTIES INC	CO-INVESTMENT 2000 FUND L P	COMM MORTGAGE 13-CR12 D 144A
CNO FINANCIAL GROUP INC 144A	COLFAX CORP	COMM MORTGAGE 14-CR17 D 144A
CNOOC FINANCE 2012 LTD 144A	COLGATE-PALMOLIVE (PAKISTAN)	COMM MORTGAGE TR 13-CR9 D 144A
CNOOC FINANCE 2013 LTD	COLGATE-PALMOLIVE CO	COMM MORTGAGE TR 14-CR18 A5
CNOOC FINANCE 2014 ULC	COLLER INTERNATIONAL PARTNERS	COMM MORTGAGE TR CR15 D 144A
CNOOC LTD	COLLINS FOODS GROUP LTD	COMM MORTGAGE TRUST CR10 C
CNOOC LTD HKD0.02	COLOMBIA GOVERNMENT INTERNATIO	COMM MORTGAGE TRUST CR10 D
CNP ASSURANCES CFD	COLOMBIA GOVERNMENT INTL BOND	COMM MTG TR 14-UBS2 D 144A
CNP ASSURANCES EUR1	COLONY FINANCIAL INC	COMMERCE BANCSHARES INC/MO
CO INVESTMENT FUND (THE) II LP	COLONY INVESTORS VIII LP	COMMERCIAL BK OF CEYLON SLRP10
CO MINERA ARES SAC 144A	COLONY TX LOCAL DEV CORP SALES	COMMERCIAL INTL BANK(EGYPT)
COACH INC	COLOPL INC CFD	COMMERCIAL METALS CO
COAL INDIA LTD	COLOPLAST-B	COMMERCIAL MORTGAG TFLA L 144A
COBALT CMBS COMMERCIAL M C3 A4	COLORADO ST BLDG EXCELLENT SCH	COMMERCIAL MORTGAGE CR5 D 144A
COBALT INTERNATIONAL ENERGY IN	COLRUYT SA NPV	COMMERCIAL MORTGAGE LC6 D 144A
COBHAM ORD GBP0.025	COLTENE HOLDING AG CHF5(REGD)	COMMERCIAL MORTGAGE LC6 E 144A
COBHAM PLC CFD	COLUMBIA PROPERTY TRUST INC	COMMERCIAL MORTGAGE LO LS1 A4B
COBIZ FINANCIAL INC	COLUMBUS GA HOSP AUTH	COMMERCIAL MORTGAGE PA C1 AMFL
COCA COLA CENTRAL CFD	COLUMBUS NOVA 07-1A E 144A	COMMERCIAL MORTGAGE PA CR13 A1
COCA COLA HBC	COMCAST CABLE COMMNS EXCH NTS	COMMERCIAL MORTGAGE PA CR15 A4
COCA COLA HBC CFD	COMCAST CABLE COMMUNICATIONS H	COMMERCIAL MORTGAGE PAS C1 AAB
COCA COLA ICECEK SANATI A.S.	COMCAST CORP	COMMERCIAL MORTGAGE PAS CR12 C
COCA-COLA AMATIL NPV	COMCEL TRUST 144A	COMMERCIAL MORTGAGE PAS CR8 A5
COCA-COLA CO/THE	COMERICA INC	COMMERCIAL MORTGAGE PAS CR9 A1
COCA-COLA ENTERPRISES INC	COMET HOLDINGS CHF10(REGD)	COMMERCIAL MORTGAGE PASS C3 AM

COMMERCIAL MORTGAGE PASS C4 A3	COMPUTER SCIENCES CORP	CONTINENTAL RESOURCES 144A
COMMERCIAL MORTGAGE TR GG11 A4	COMPUTERSHARE NPV (DFD 1 POST	CONTINENTAL RESOURCES INC/OK
COMMERCIAL MORTGAGE TRU GG5 A5	COMPUWARE CORP	CONVATEC 12/10 (USD) TL
COMMERCIAL MORTGAGE TRU GG5 AJ	COMPX INTERNATIONAL INC	CONVERGEONE 6/14 TL
COMMERCIAL MORTGAGE TRU GG7 A4	COMSTOCK RESOURCES INC	CONVERGYS CORP
COMMERCIAL MORTGAGE TRU GG9 A4	COMTECH TELECOMMUNICATIONS COR	CONVERSANT INC
COMMERCIAL MORTGAGE TRU GG9 AM	COMTURE CORP CFD	CON-WAY INC
COMMERCIAL MTG 98-C2 J 144A	CONAGRA FOODS INC	COOKPAD INC CFD
COMMERCIAL MTG 99-C1 144A	CONATUS PHARMACEUTICALS INC	COOLPAD GROUP LTD
COMMERCIAL MTG TR99 C2 G 144A	CONCERT PHARMACEUTICALS INC	COOPER COS INC/THE
COMMERCIAL VEHICLE GROUP INC	CONCHO RESOURCES INC/MIDLAND T	COOPER GAY SWETT & CRAWFORD
COMMERZBANK AG	CONCUR TECHNOLOGIES INC	COOPERATIEVE CENTRALE RAIFFEIS
COMMERZBANK AG 144A	CONCURRENT COMPUTER CORP	COPA 529 LP
COMMERZBANK AG-SPONS ADR	CONFIE SEGUROS 11/12 TL	COPA HOLDINGS S A CL A
COMMIT TO PUR ADVANSTAR	CONNACHER 5/14 SECOND OUT TL	COPA KEYSTONE LP
COMMIT TO PUR FHLMC GOLD SFM	CONNECTICUT LIGHT & POWER CO/T	COPART INC
COMMIT TO PUR FNMA SF MTG	CONNECTICUT LIGHT & PWR	COPPER FUTURE (CMX)
COMMIT TO PUR GNMA II JUMBOS	CONNECTICUT ST	COPPER FUTURE (LME)
COMMIT TO PUR GNMA SF MTG	CONNOLLY 4/14 COV-LITE TL	COPPER MOUNTAIN MINING CORP
COMMODITY FUND OF HEDGE FUNDS	CONOCOPHILLIPS	CORE LABORATORIES N V
COMMODORE CDO I LTD 1A B 144A	CONSECO FINANCIAL CORP 2 A5	CORELOGIC INC
COMMONWEALTH BANK OF AUST 144A	CONSOL ENERGY INC	CORELOGIC INC/UNITED STATES
COMMONWEALTH BANK OF AUSTRALIA	CONSOLIDATED EDISON CO OF NEW	CORE-MARK HOLDING CO INC
COMMONWEALTH BK AUSTR NY	CONSOLIDATED EDISON INC	CORESITE REALTY CORP
COMMONWEALTH EDISON CO	CONSOLIDATED NATURAL GAS CO	CORETRONICS CORP TWD10
COMMONWEALTH REIT	CONSOLIDATED WATER CO LTD	CORINTHIAN COLLEGES INC
COMMSCOPE HOLDING CO INC	CONSLVE INCORPORATED SER D	CORIO NV EUR10
COMMSCOPE INC 144A	CONSLVE INCORPORATED SER E	CORN FUTURE (CBT)
COMMUNITY FIRST FD	CONSORT MEDICAL PLC GBP0.10	CORNERSTONE ONDEMAND INC
COMMUNITY HEALTH 1/14 COV-LITE	CONSTANT CONTACT INC	CORNING INC
COMMUNITY HEALTH SYS INC NEW	CONSTANTIN MEDIEN AG	CORONADO BAY CLUB (MISC
COMMUNITY HEALTH SYSTEMS INC	CONSTELLATION BRANDS INC	CORONADO BIOSCIENCES INC
COMMVAULT SYSTEMS INC	CONSTELLATION SOFTWARE INC	CORONATION FUND MA ZAR0.0001
COMPAGNIE DE SAINT-GOBAIN	CONSTELLIUM NV	CORP ANDINA DE FOMENTO
COMPAGNIE DE SAINT-GOBAIN CFD	CONSTELLIUM NV 144A	CORP NACIONAL DEL COBRE DE CHI
COMPAGNIE FINANCIERE	CONSUMER DISCRETIONARY SELECT	CORPBANCA COM NPV
COMPAGNIE GENERALE DES ETABLIS	CONSUMER STAPLES SELECT SECTOR	CORPORATE EXECUTIVE BOARD CO/T
COMPANIA SUD AMERICANA DE VAPO	CONSUMERS ENERGY CO	CORPORATE OFFICE PROP LP
COMPASS GROUP ORD GBP0.10	CONTACT ENERGY NPV	CORPORATE OFFICE PROP TR
COMPASS GROUP PLC	CONTANGO OIL & GAS CO	CORPORATE OFFICE PROPERTIES TR
COMPASS MINERALS INTERNA 144A	CONTECH ENGINEERED 6/13 COV-LI	CORPUS CHRISTI TX INDEP SCH DI
COMPASS MINERALS INTERNATIONAL	CONTIMORTGAGE HOME EQUIT 4 B1F	CORRECTIONS CORP OF AMERICA
COMPEQ MANUFACTURING CO	CONTINENTAL AG	COSAN LTD SHS -A-
COMPUTACENTER ORD GBP0.06667	CONTINENTAL AG NPV	COSAN LUXEMBOURG SA
COMPUTER MODELLING GROUP LTD	CONTINENTAL AIRLINES 2005-ERJ1	COSAN LUXEMBOURG SA 144A

COSAN SA INDUSTRIA E COMERCIO	CREDIT AGRICOLE SA	CRESTVIEW PARTNERS II PF LP
COSCO CAPITAL INC	CREDIT AGRICOLE SA CFD	CRESTWOOD MIDSTREAM PARTNERS L
COSEL CO CFD	CREDIT AGRICOLE SA EUR3	CREW ENERGY INC
COSMOS INITIA CO NPV	CREDIT LINKED ENHANCED ASSET R	CRH ORD EUR0.32
COSMOS PHARMACEUTICAL CORP	CREDIT SAISON CO NPV	CRH ORD EUR0.32 DUBLIN LIST
COSTA RICA GOVERNMENT INTERNAT	CREDIT SUISSE AG/GUERNSEY	CRH PLC
COSTAR GROUP INC	CREDIT SUISSE FB 01 CK6 144A	CRH PLC CFD
COSTCO WHOLESALE CORP	CREDIT SUISSE FB 02 26 B5 144A	CRITEO SA
COTT CORP	CREDIT SUISSE FB 02 26 IV B3	CROATIA GOVERNMENT INTERNATION
COTTON NO 2 FUTURE (NYB)	CREDIT SUISSE FB 02 CKS4 144A	CROATIA GOVERNMENT INTL BOND
COTY INC CL A	CREDIT SUISSE FB 02-CP3 144A	CRODA INTERNATIONAL CFD
COUNCIL OF EUROPE DEVELOPMENT	CREDIT SUISSE FB 97-C2 H 144A	CRODA INTL ORD 10P
COUNTRYWIDE ASSET-B BC2 N 144A	CREDIT SUISSE FB 98-C2 144A	CROPENERGIES AG NPV (BR)
COUNTRYWIDE ASSET-BACKED 5 2A2	CREDIT SUISSE FIRS CKN5 H 144A	CROSS ATLANTIC TECHNOLOGY FUND
COUNTRYWIDE HOME EQUITY LO A A	CREDIT SUISSE FIRST BO 10 10A2	CROWN AMERICAS LLC / CROWN AME
COURIER CORP	CREDIT SUISSE FIRST BOST C2 A3	CROWN CASTLE (1/12) DELAYED
COVANCE INC	CREDIT SUISSE FIRST BOST C2 A4	CROWN CASTLE INTERNATIONAL COR
COVANTA HOLDING CORP	CREDIT SUISSE FIRST BOST C3 A4	CROWN CASTLE TOWERS LLC 144A
COVENANT TRANSPORTATION GROUP	CREDIT SUISSE FIRST BOST C5 A4	CROWN CONFECTION KRW5000
COVENTRY HEALTH CARE INC	CREDIT SUISSE FIRST BOST INTL	CROWN HOLDINGS INC
COVIDIEN INTERNATIONAL FINANCE	CREDIT SUISSE FIRST BOSTO C5 D	CROWN MEDIA HOLDINGS INC
COVIDIEN PLC	CREDIT SUISSE FIRST BOSTON	CROWN RESORTS LTD
COVIS PHARMA 4/13 TL	CREDIT SUISSE FIRST C1 H 144A	CRUDE OIL FUTURE (NYM)
COX COMMUNICATIONS INC 144A	CREDIT SUISSE GROUP AG	CSAB MORTGAGE-BACKED TRU 2 A6A
CP FCC HOLDINGS LLC	CREDIT SUISSE GROUP AG 144A	CSAB MORTGAGE-BACKED TRU 4 A6A
CPA GLOBAL 11/13 (USD)	CREDIT SUISSE GROUP AG CHF0.04	CSAB MORTGAGE-BACKED TRUS 4 A5
CPAFVC716X2 OAKTREE LOAN FUND	CREDIT SUISSE GROUP INSTL C/D	CSC HOLDINGS LLC
CPI INTERNATIONAL INC	CREDIT SUISSE MORT TF2A B 144A	CSE GLOBAL LTD
CPP 10/13 COV-LITE 2ND LIEN TL	CREDIT SUISSE NEW YORK	CSFB CCP COLLATERAL
CPP 12/12 COV-LITE TL	CREDIT SUISSE NIMS TR 3 B 144A	CSG SYSTEMS INTERNATIONAL INC
CPS AUTO RECEIVABLES A B 144A	CREDIT SUISSE USA INC	CSI PROPERTIES LTD
CPS AUTO RECEIVABLES B C 144A	CREDIT SUISSE/NEW YORK NY	CSL ORD NPV
CPS AUTO RECEIVABLES B D 144A	CREDIT-BASED ASSET MX1 A1 144A	CSMC MORTGAGE-BACKED TR 7 11A4
CPS AUTO RECEIVABLES C D 144A	CREDIT-BASED ASSET SERV CB7 M2	CSMC MORTGAGE-BACKED TRU 7 9A5
CR BARD INC	CREDIT 2004 1 LTD	CSR ORD NPV
CRAMO OJY SER 'B' NPV	CREE INC	CSR PLC CFD
CRANE CO	CRESCENT POINT ENERGY CORP	CSR PLC ORD GBP0.001
CRANSWICK PLC	CREST 2000 1 LTD CL D 144A	CSS INDUSTRIES INC
CRATOS CLO LTD 07-1A E 144A	CREST 2000-1 LTD 1A E	CST BRANDS INC
CRCAM BRIE PICARDIE (2EME NOM)	CREST 2001-1 LTD 1A C 144A	CSU CARDSYSTEM S A COM NPV
CRCAM NORD DE FRANCES EUR3.05	CREST CLARENDON STR 021 D 144A	CSX CORP
CREADES AB	CREST DARTMOUTH STR 03 1 144A	CSX TRANSPORTATION INC
CREAT SD HOLDINGS NPV CFD	CREST G STAR 2001 2 144A	CTBC FINANCIAL HOLDING CO LTD
CREDICORP LTD	CRESTON ORD GBP0.10	CTI ENGINEERING CO JPY50
CREDIT & REPACKAGED SECUR 144A	CRESTVIEW CAPITAL PARTNERS LP	CTS EVENTIM NPV

CTT-CORREIOS DE PORTUGAL SA	CYDSA SA DE CV 'A'ORD NPV	DAIICHI SANKYO COMPANY LIMITED
CUBESMART	CYNOSURE INC	DAIICHI SANKYO COMPANY LTD CFD
CUBESMART LP	CYPRESS SEMICONDUCTOR CORP	DAIKIN INDUSTRIES CFD
CUBIC CORP	CYRUSONE INC	DAIKIN INDUSTRIES LTD
CUBIST PHARMACEUTIC CVR W I	CYRUSONE LP / CYRUSONE FINANCE	DAIKIN INDUSTRIES Y50
CUBIST PHARMACEUTICALS INC	CYS INVESTMENTS INC	DAIKOKU DENKI CO NPV
CULLEN/FROST BANKERS INC	CYTEC INDUSTRIES INC	DAIKYO INC Y50
CUMMINS INC	CZECH REPUBLIC GOVERNMENT BOND	DAIKYO INC Y50 CFD
CUMMINS INDIA LTD	D&L INDUSTRIES INC	DAILY MAIL & GENERAL TRUST 'A'
CUMULUS MEDIA HOLDINGS INC	D.CARNEGIE & CO AB NPV	DAILY MAIL&GENERAL TST -A NV
CUNNINGHAM LINDSEY 12/12 CO TL	D/S NORDEN A/S	DAIMLER AG
CUNNINGHAM LINDSEY 12/12 TL	DA-CIN CONSTRUCTION CO TWD10	DAIMLER AG ORD NPV
CURIS INC	DAE CHANG FORGING CO KRW5000	DAIMLER FINANCE NORTH AME 144A
CURTISS-WRIGHT CORP	DAE DUCK ELECTRONICS CO KRW500	DAIMLER FINANCE NORTH AMERICA
CUSTOMERS BANCORP INC	DAEDUCK GDS KRW500	DAIMLER INTERNATIONAL FINANCE
CUTERA INC	DAEGU CITY GAS CO LTD	DAINICHI CO Y50 CFD
CVC CAPITAL PARTNERS ASIA	DAEGU DEPARTMENT STORE KRW5000	DAINICHISEIKA COLOR &
CVC EUROPEAN EQUITY PART V	DAEHAN FLOUR MILL CO	DAINIPPON PHARMACEUTICAL CO LT
CVI GLOBAL VALUE FUND A LP	DAEHAN PULP KRW5000	DAINIPPON SCREEN MANUFACTURING
CVR ENERGY INC	DAEKYO KRW5000	DAIO PAPER CORP Y50 CFD
CVR REFINING LLC / COFFEYVILLE	DAESANG CORP KRW1000	DAIRIBORD ZIMBABWE ZWL1
CVS CAREMARK CORP	DAESANG HOLDINGS CO LTD	DAIRY CREST GROUP ORD 25P
CVS GROUP PLC ORD GBP0.002	DAESUNG HOLDINGS CO LTD	DAISAN BANK CFD
CVS HEALTH CORP	DAEWON SANUP CO KRW500	DAISEKI CO LTD CFD
CVS HEALTH CORPORATION	DAH CHONG HONG HLDGS HKD0.15	DAISEKI ECO. SOLUT NPV CFD
CVS PASS-THROUGH TRUST	DAH SING FINANCIAL HLDGS HK\$2	DAISUE CONSTRUCT JPY50 CFD
CW CAPITAL COBALT L 1A A1 144A	DAI NIPPON PRINTING CO LTD	DAISYO CORP CFD
CWABS REVOLVING HOME EQUI A 2A	DAI NIPPON PRINTING CO Y50	DAITO BANK NPV
CWABS REVOLVING HOME EQUI C 2A	DAI NIPPON TORYO CFD	DAITO PHARMACEUTICAL CO LTD
CWABS REVOLVING HOME EQUI D 2A	DAICEL CHEMICAL INDUSTRIES LTD	DAITO TRUST CONSTRUCTION Y50
CWABS REVOLVING HOME EQUI O 1A	DAICEL CORP	DAIWA HOUSE INDUSTRY CO LTD
CWABS REVOLVING HOME EQUIT I A	DAI-CHI LIFE INS CO LTD CFD	DAIWA HOUSE INDUSTRY CO Y50
CWHEQ REVOLVING HO F 2A1A	DAIDO STEEL CO Y50	DAIWA INDUSTRIES NPV
CWHEQ REVOLVING HOME EQUI E 2A	DAIEI INC/THE CFD	DAIWA SECS GROUP NPV
CWHEQ REVOLVING HOME EQUI F 1A	DAIFUKU CO Y50	DAIWA SECURITIES GROUP INC CFD
CWHEQ REVOLVING HOME EQUI I 1A	DAIHATSU DIESEL JPY50	DAIWABO CO LTD JPY50 CFD
CWHEQ REVOLVING HOME EQUI I 2A	DAIHATSU MOTOR CO CFD	DAIWAHOUSE RESIDENTIAL CFD
CWHEQ REVOLVING HOME EQUIT A A	DAIHATSU MOTOR CO Y50	DALLAS TX AREA RAPID TRANSIT S
CWHEQ REVOLVING HOME EQUIT B A	DAIHEN CORP CFD	DANAHER CORP
CWMBS REPERFORMING 02 1 144A	DAIHEN CORP JPY50	DANIELI & C EUR1
CWMBS REPERFORMING 02 R3 144A	DAIICHI CHUO KISUE CFD	DANONE
CWMBS REPERFORMING 02-R3 144A	DAIICHI JITSUGYO CO LTD Y50	DANSKE BANK A/S
CWMBS REPERFORMING LN 021 144A	DAIICHI KIGENSO KAGAKU-KOGYO	DANSKE BANK A/S 144A
CWMBS REPERFORMING LN 02-2 2B5	DAIICHI KOSHO CO CFD	DANSKE BANK AS DKK10
CWMBS REPERFORMING LN 03-R1	DAI-ICHI LIFE INSURANCE CO LTD	DANVILLE MANAGEMENT UNIT

DAOU DATA SYSTEM C KRW500	DELPHI AUTOMOTIVE PLC	DEUTSCHE BUNDESREPUBLIK INFLAT
DAOU TECHNOLOGY INC KRW500	DELTA AIR LINES 2/14 TLB1	DEUTSCHE EUROSHOP AG
DARDEN RESTAURANTS INC	DELTA AIR LINES INC	DEUTSCHE FINANCIAL CAPITA I A2
DARMA HENWA PT TBK	DELTA CORP SHS ZWL0.05	DEUTSCHE LUFTHANSA AG
DART GROUP ORD GBP0.0125	DELTA ELECTRONIC TW \$10	DEUTSCHE LUFTHANSA AG ORD NPV
DASSAULT SYSTEMES SA CFD	DELTA ELECTRONICS THB1 (ALIEN	DEUTSCHE MORTGAGE & C1 J
DASSAULT SYSTEMES SA EUR1	DELTA ELECTRONICS THB1 (NVDR)	DEUTSCHE POST AG
DATA COMMUNICATIONS SYS CO	DELTA LLOYD NV	DEUTSCHE POST AG NPV
DATATEL 3/14 TLB1	DELTA NATURAL GAS CO INC	DEUTSCHE POST AG NPV (REGD)
DAVITA 6/14 TLB	DELTA-GALIL IND ORD ILS1	DEUTSCHE TELEKOM AG
DAVITA HEALTHCARE PARTNE	DELTAICOM AG NPV (REGD)	DEUTSCHE TELEKOM AG NPV (REGD)
DAVITA HEALTHCARE PARTNERS INC	DELUXE 2/14 TL	DEUTSCHE TELEKOM INTERNATIONAL
DAX INDEX FUTURE (EUX)	DELUXE CORP	DEUTSCHE WOHNEN AG NPV (BR)
DAXON TECHNOLOGY INC TWD10	DEMANDWARE INC	DEUTZ AG NPV
DBS HLDGS SGD1	DENA CO LTD NPV	DEVELOP-DC L P
DBUBS 2011-LC1 MOR LC1A E 144A	DENBURY RESOURCES INC	DEVON ENERGY CORP
DBUBS 2011-LC1 MOR LC1A F 144A	DENHAM COMMODITY PARTNERS VI	DEVON FING CORP ULC DEB
DBUBS MORTGAGE TRU LC1A G 144A	DENKI KAGAKU KOGYO Y50	DEVON PARK BIOVENTURES LP
DCC ORD CFD	DENKI KOGYO CO Y50	DEVRO ORD 10P
DCC ORD EUR0.25	DENKI KOGYO CO Y50 CFD	DEVRY EDUCATION GROUP
DCM SHRIRAM CONSOLIDATED INR2	DENMARK GOVERNMENT BOND	DEXCOM INC
DCP MIDSTREAM OPERATING	DENMARK I/L GOVERNMEILB-INFLAT	DEXIA CREDIT LOCAL
DCP MIDSTREAM PARTNERS LP	DENSAN CO LTD CFD	DEXIA CREDIT LOCAL SA/NEW 144A
DCPF VI OIL AND GAS	DENSAN SYSTEM CO LTD CFD	DEXUS PROPERTY GROUP NPV
DCT INDUSTRIAL TRUST INC	DENSO CORP	DFDS AS DKK100
DDR CORP	DENSO CORP CFD	DGB FINANCIAL GROUP INC
DE LA RUE ORD CFD	DENSO CORPORATION NPV	DIAGEO CAPITAL PLC
DE SHAW ORIENTEER FUND LLC	DENTSPLY INTERNATIONAL INC	DIAGEO FINANCE BV
DEAN FOODS CO	DENTSPLY INTL INC NEW COM	DIAGEO ORD 28 101/108P
DEBENHAMS ORD GBP0.01 (WI) CFD	DENTSU INC NPV	DIAGEO PLC
DECEUNINCK NPV	DENTSU INC NPV CFD	DIALOG SEMICONDUCTOR GBP0.10
DECHRA PHARMA ORD GBP0.01	DENVER CLUB BUILDING BINDER	DIAMOND LEASE CO LTD CFD
DECKERS OUTDOOR CORP	DENYO CO LTD Y50	DIAMOND OFFSHORE DRILLING INC
DEEPAK FERTILISERS &	DEPOMED INC	DIAMOND RESORTS 5/14 TL
DEERE & CO	DERICHEBOURG	DIAMOND RESORTS OWNER 1 B 144A
DEL FRISCO'S RESTAURANT GROUP	DERWENT LONDON PLC GBP0.05	DIAMOND RESORTS OWNER 2 B 144A
DEL MONTE 11/13 COV-LITE 2ND	DESTINATION MATERNITY CORP	DIAMONDBACK ENERGY INC
DEL MONTE 2/14 TLB	DETOUR GOLD CORP	DIASORIN SPA EUR1
DEL MONTE CORP	DETROIT EDISON SECURITIZA 1 A6	DIC CORP Y50
DELEK GROUP ILS1	DEUTSCHE BANK AG LONDON	DICK'S SPORTING GOODS INC
DELEK GROUP LTD	DEUTSCHE BANK AG ORD NPV REGD	DICKS SPORTING GOODS INC OC
DELHAIZE GROUP	DEUTSCHE BANK AG/LONDON	DICKSONS CONCEPT INTERNATIONAL
DELHAIZE GROUP SA	DEUTSCHE BANK LLC DISC	DIEBOLD INC
DELL 9/13 (USD) COV-LITE TLB	DEUTSCHE BOERSE AG NPV	DIGITAL GARAGE NPV CFD
DE'LONGHI SPA 1.5EUR	DEUTSCHE BUNDESREPUBI/L-INFLAT	DIGITAL REALTY TRUST INC

DIGITAL REALTY TRUST LP	DLJ REAL ESTATE CAPITAL	DOWNER EDI LTD NPV
DIGITAL RIVER INC	DLJ REAL ESTATE CAPITAL PRTRNS	DP WORLD LIMITED
DILIGENT BOARD MEMBER SERVICES	DMG MORI SEIKI AG	DR HORTON INC
DILLARD'S INC	DNB ASA	DR PEPPER SNAPPLE GROUP INC
DINEEQUITY INC	DNB BANK ASA	DRA GROWTH & INCOME FD VII LLC
DIP CORPORATION NPV	DNB BOLIGKREDITT AS	DRA GROWTH AND INCOME VI LLC
DIP CORPORATION NPV CFD	DNO ASA	DRAEGERWERK AG
DIRECIONAL ENGENHARIA SA	DOHA BANK LTD QAR10	DRAEGERWERK AG & CO KGAA
DIRECT CAPITAL 13-2 C 144A	DOLBY LABORATORIES INC	DRAGON HILL WULING AUTOMOBILE
DIRECT CAPITAL FUNDIN 1 D 144A	DOLLAR GENERAL CORP	DRAGON OIL LTD ORD EURO.10
DIRECT LINE INSURANCE GROU CFD	DOLLAR TREE INC	DRAPER FISHER JURVETSON FUND
DIRECT LINE INSURANCE GROUP PL	DOLLARAMA INC	DRAPER FISHER VII L P
DIRECTV	DOLPHIN INTERCONNECT SOLUTIONS	DRAPER TRIANGLE VENTURES
DIRECTV HOLDINGS LLC / DIRECTV	DOMINICAN REPUBLIC	DRAPER TRIANGLE VENTURES II LP
DIRECTV HOLDINGS/FING	DOMINICAN REPUBLIC INTERNATION	DRAX GROUP ORD GBP0.1155172
DISCOUNT INVESTMENT CORP ORD	DOMINICAN REPUBLIC INTL BOND	DRB-HICOM BERHAD ORD MYR1
DISCOVER BANK/GREENWOOD DE	DOMINION DIAMOND CORP	DREAM INCUBATOR IN NPV CFD
DISCOVER CARD EXECUTION A5 A5	DOMINION RESOURCES INC/VA	DREAM INDUSTRIAL REIT
DISCOVER CARD MASTER TRU A2 A2	DOMINOS PIZZA ENTERPRISES NPV	DREAMWORKS ANIMATION SKG INC
DISCOVER FINANCIAL SERVICES	DOMINOS PIZZA GROUP PLC	DRESSER-RAND GROUP INC
DISCOVERY COMMUNICATIONS INC	DOMINO'S PIZZA INC	DREW MARINE 11/13 TL
DISCOVERY COMMUNICATIONS LLC	DOMINOS PIZZA UK & IRL CFD	DREYFUS INST CASH ADVAN PRI 99
DISCOVERY LABORATORIES INC	DOMTAR CORP	DRILLISCH AG NPV
DISCOVERY LTD ZAR0.001	DON QUIJOTE HOLDINGS CO. LTD	DRIL-QUIP INC
DISH DBS CORP	DONALDSON CO INC	DS SMITH PLC CFD
DISH NETWORK CORP	DONEGAL GROUP INC CL A	DS SMITH PLC GBP0.10
DISHMAN PHARMA & CHEM INR2	DONG ENERGY A/S	DSG INTERNATIONAL PLC CFD
DIST OF COLUMBIA INCOME TAX SE	DONG IL CORP KSWN5000	DST SYSTEMS INC
DISTELL GROUP LTD ZAR0.01	DONG-A HWASUNG CO LTD	DSV DKK1 (POST SUBDIVISION)
DISTILLERIES CO SL LKR1	DONGAH TIRE & RUBBER CO LTD	DSW INC
DISTRIBUIDORA INTERNACIONAL DE	DONGBU INSURANCE KRW500	DTE ELECTRIC CO
DISTRIBUTION FINANCIAL SER 1 D	DONGIL INDUSTRIES KRW5000	DTE ENERGY CO
DISTRIBUTION INTERNATIONAL	DONGWON DEVMT KRW5000	DU PONT EI DE NEMOURS & CO
DIVERSIFIED ASSET S 1A A1 144A	DONGYANG E&P INC KRW500	DUANE STREET CLO 07-4A E 144A
DIVERSIFIED RESTAURANT HOLDING	DORAL FINANCIAL CORP	DUBIN CLARK FUND II LP
DIXIE ELECTRIC 1/14 TLB	DOREL INDUSTRIES INC	DUERR BETEILIGUNGS AG DEM5
DIXIE GROUP INC/THE	DORMAN PRODUCTS INC	DUFF & PHELPS 3/13 TL
DIXONS RETAIL PLC	DOSHISHA CO JPY50 CFD	DUFREY AG CHF5 (REGD)
DJ EURO STOXX INDEX 50 FUT EUX	DOUGLAS EMMETT INC	DUKE ENERGY CAROLINAS LLC
DJO FINANCE LLC / DJO FINANCE	DOUTOR NICHIREH HOLDINGS CO	DUKE ENERGY CORP
DKK INTEREST	DOVER CORP	DUKE ENERGY CORP NEW COM
DKSH HOLDING AG	DOVER STREET VII LP	DUKE ENERGY CORP SR NTS
DLJ MERCHANT BANKING PARTNERS	DOW CHEMICAL CO/THE	DUKE ENERGY FLORIDA INC
DLJ MERCHANT BANKING PTNRS LP	DOWA HOLDING CO LTD NPV	DUKE ENERGY PROGRESS INC
DLJ REAL EST CAP PRTRNS II LP	DOWA HOLDING CO LTD NPV CFD	DUKE REALTY CORP

DUKE REALTY LP	EBS LITIGATION L L C CL A	EL PASO NATURAL GAS CO LLC
DULUXGROUP LTD	EBS PENSION L L C CL A	EL PASO PIPELINE PARTNERS LP
DUN & BRADSTREET CORP	ECHO ENTERTAINMENT GROUP LTD	EL SALVADOR GOVERNMENT INTERNA
DUNI AB	ECHO TRADING CO JPY50 CFD	ELDORADO GOLD CORP
DUNKIN' BRANDS 1/14 TLB4	ECHOSTAR CORP	ELECSYS CORP
DUNKIN' BRANDS GROUP INC	ECKERT & ZIEGLER ORD NPV	ELECTRIC POWER DEVELOPMENT CO
DUPONT FABROS TECHNOLOGY LP	ECLERX SERVICES LTD	ELECTRICAL COMPONENTS 5/14 TLB
DUPONT PERFORMANCE 1/14 (USD)	ECOLAB INC	ELECTRICITE DE FRANCE CFD
DURATEX SA	ECONACH CO LTD JPY50 CFD	ELECTRICITE DE FRANCE SA
DUTCH LADY MILK IN MYR1	ECONET WIRELESS HLDGS	ELECTRICITE DE FRANCE SA 144A
DYCOM INDUSTRIES INC	ECOPETROL SA	ELECTROCOMPONENTS PLC CFD
DYDO DRINCO INC JPY50	ECORODOVIAS INFRA E LOG SA	ELECTROLUX AB
DYNACAST INTERNATIONAL LLC / D	ECOSYNTHETIX INC	ELECTROLUX AB SER 'B' NPV
DYNEGY HOLDINGS INC	ECZACIBASI ILAC TRY1	ELECTROMAC BUYER INC
E*TRADE FINANCIAL CORP	EDCON PTY LTD	ELECTRONIC ARTS INC
E.ON AG NPV	EDENRED	ELECTRONICS FOR IMAGING INC
E.ON INTERNATIONAL FINANCE BV	EDF EUR0.5	ELEKTA SER B NPV
E.ON SE	EDGEWATER GROWTH CAP PARTNERS	ELEMENTIS PLC ORD GBP0.05
E.ON SE NPV	EDGEWATER PRIVATE EQUITY FUND	ELEVATION PARTNERS LP
E1 CORPORATION KRW5000	EDION CORP NPV	ELI LILLY & CO
E2V TECHNOLOGIES ORD GBP0.05	EDION CORP NPV CFD	ELICA S P A EUR0.2
EAGLE MATERIALS INC	EDISON BROS STORES INC COM NEW	ELISA CORPORATION
EAGLE PHARMACEUTICALS INC/DE	EDISON BROS STORES INC SR NTS	ELITE ADVANCED LASER CORP TWD1
EAGLE SPINCO INC	EDISON INTERNATIONAL	ELITEGROUP COMPUT TWD10
EAST AFRICAN BREWERIES KES2	EDLINC STUDENT LOAN A AP 144A	ELLINGTON RESIDENTIAL MORTGAGE
EAST JAPAN RAILWAY CO	EDLINC STUDENT LOAN A AT 144A	ELLIS LAKE DOMESTIC FUND LP
EAST JAPAN RAILWAY CO CFD	EDP ENERGIAS PORTUGAL	ELMOS SEMICONDUCTOR AG NPV
EAST JAPAN RAILWAY CO Y50000	EDUCATION REALTY TRUST INC	ELNUSA PT
EAST WEST BANCORP INC	EDUCATIONAL FUNDING OF TH 1 A2	ELRINGKLINGER AG NPV
EASTERN TECHNOLOGIES HOLDING L	EDWARDS LIFESCIENCES CORP	EMAAR PROPERTIES COMPANY AED1
EASTLAND CLO LTD 07-1A B 144A	EFG HERMES HLDG REG S GDR	EMAC OWNER TRUST 199 1 A3 144A
EASTMAN CHEMICAL CO	EGAIN CORP	EMAC OWNER TRUST 200 1 A2 144A
EASTMAN KODAK 7/13 EXIT TL	EGE SERAMIK ORD TRY1 SER'C'	EMAK EUR0.26
EASTON-BELL SPORTS 4/14 2ND	EGI FINANCIAL HOLDINGS INC	EMAP NON-CUM RD PRF B SHS
EASTON-BELL SPORTS 4/14 TL	EGYPTIAN INTL PHARMACEUTICAL	E-MART CO LTD
EASTWEST BANKING CORP	EI DU PONT DE NEMOURS & CO	EMBRAER SA
EASYHOME LTD	EIDAI CO LTD NPV	EMC CORP/MA
EASYJET ORD	EIFFAGE CFD	EMC INSURANCE GROUP INC
EASYJET ORD GBP0.25 CFD	EIGHTEENTH BANK Y50	EMCOR GROUP INC
EATON CORP	EIKEN CHEMICAL CO JPY50	EMDEON INC
EATON CORP PLC	EISAI CO Y50	EME REORGN TR UNIT
EATON VANCE CORP	EISAI CO Y50 CFD	EMERALD OIL INC
EBARA Y50 CFD	EIZO NANA O CORP NPV	EMERGING MARKETS INDEX NON
EBAY INC	EKSPORTFINANS ASA	EMERSON ELECTRIC CO
EBS BUILDING L L C CL A	EL PASO LLC	EMGESA SA ESP

EMGP NPV CFD	ENERGIZER HOLDINGS INC	ENVIRONMENTAL TECTONICS CORP
EMI MUSIC PUBLISHING (6/12)	ENERGY DEVELOPMENT CORPORATION	ENVISION HEALTHCARE HOLDINGS I
EMIS GROUP PLC ORD GBP0.01	ENERGY PARTNERS V LP	ENZON PHARMACEUTICALS INC
EMLAK KONUT GAYRIMENKUL	ENERGY SELECT SECTOR SPDR FUND	EOG RESOURCES INC
EMPEROR ENTERTAINMENT HOTEL	ENERGY SPECTRUM PARTNERS IV LP	EOLUS VIND AB
EMPEROR INTL	ENERGY TRANSFER EQUITY LP	EP ENERGY 10/12 INCREMENTAL
EMPIRE CO LTD	ENERGY TRANSFER PARTNERS LP	EP ENERGY 5/13 TLB3
EMPIRE GENERATING 3/14 TLB	ENERGY XXI BERMUDA LTD	EP ENERGY CORP
EMPIRE GENERATING 3/14 TLC	ENERGY XXI GULF COAST INC	EP ENERGY LLC / EP ENERGY FINA
EMPIRE STATE REALTY TRUST INC	ENERPLUS CORP	EPAM SYSTEMS INC
EMPRESA DE TELECOMUNICACIONES	ENERSIS SA	EPICOR SOFTWARE CORP
EMPRESA DE TRANSPORTE DE 144A	ENERSYS	EPISTAR CORP TWD10
EMPRESA NACIONAL DE ELEC	ENGINEERING INGEGNERIA	EPIZYME INC
EMPRESAS ICA SA DE CV	ENGLOBAL CORP	EPL OIL & GAS INC
EMPRESAS ICA SAB DE CV	ENGRO FOODS LTD	EPR PPTYS COM SH BEN INT
EMPRESAS LA POLAR SA	ENI EUR	EPR PROPERTIES
EMPRESAS PUBLICAS DE MEDELLIN	ENI EUR1	EPS CO LTD CFD
EMS-CHEMIE HLDG CHF0.01	ENI SPA	EQT CORP
EMULEX CORP	ENLINK MIDSTREAM LLC	EQT MIDSTREAM PARTNERS LP
ENABLE MIDSTREAM PARTNER 144A	ENLINK MIDSTREAM PARTNER LP	EQUAL ENERGY LTD
ENABLE MIDSTREAM PARTNERS LP	ENLINK MIDSTREAM PARTNERS LP	EQUIFAX INC
ENAGAS SA EUR1.50	ENNOCORP CORP	EQUINIX INC
ENBRIDGE ENERGY MANAGEMENT LLC	ENOGEX LLC 144A	EQUIPOWER 5/13 TLC
ENBRIDGE ENERGY PARTNERS LP	ENOVA INTERNATIONAL INC 144A	EQUITY BANK NPV
ENBRIDGE INC	ENPLAS CORP ENPLAS CORP CFD	EQUITY LIFESTYLE PPTYS INC
ENCANA CORP	ENPLAS CORP Y50	EQUITY LIFESTYLE PROPERTIES IN
ENCANA CORPORATION	ENQUEST PLC	EQUITY ONE INC
ENCE ENERGIA Y CELULOSA SA	ENSCO PLC	EQUITY ONE MORTGAGE PAS 1 AV1B
ENCOMPASS DIGITAL 6/14 2ND	ENSIGN ENERGY SERVICES INC	EQUITY RESIDENTIAL
ENCOMPASS DIGITAL 6/14 TL	ENSIGN GROUP INC/THE	EREGLI DEMIR CELIK TRY1
ENDEAVOR INTERNATIONAL CORP	ENSTAR GROUP LIMITED SHS	ERG SPA EURO.10
ENDESA SA	ENTERCOM COMMUNICATIONS CORP	ERICKSON INC
ENDO INTERNATIONAL PLC	ENTERCOM RADIO LLC	ERICSSON
ENDOLOGIX INC	ENERGY CORP	ERICSSON (L.M.)
ENDURANCE INTERNATIONAL 11/13	ENERGY LOUISIANA LLC	ERIE INDEMNITY CO
ENDURANCE SPECIALTY HLDGS LTD	ENERGY MISSISSIPPI INC	ERIE INDEMNITY CO CL A
ENEA SA PLN1.00	ENERGY TEXAS RESTORATION A A1	ERM 5/14 B1A COV-LITE TLB
ENEL EUR1	ENTERPRISE FLEET FIN 1 A2 144A	EROS INTERNATIONAL MEDIA LTD
ENEL GREEN POWER SPA EURO.20	ENTERPRISE FLEET FIN 2 A2 144A	ERP OPERATING LP
ENEL SPA	ENTERPRISE PRODUCTS OPERATING	ERSTE ABWICKLUNGSANSTALT
ENERCARE INC	ENTERPRISE PRODUCTS PARTNERS L	ERSTE GROUP BANK AG
ENERFLEX LTD	ENTERTAINMENT ONE LTD	ESAL GMBH 144A
ENERGA SA	ENTIE COMMERCIAL TWD10	ESCROW ADELPHIA COMM CORP
ENERGEN CORP	ENTRUST CAPITAL DIVERSIFIED	ESCROW CB ADELPHIA COM
ENERGIAS DO BRASIL SA NPV	ENTRUST KEYSTONE FUND	ESCROW CB CENTURY COMM

ESCROW CENTURY COMMUNI	EVERGREEN FIBREBOARD BERHAD	EXPRESS SCRIPTS HOLDING CO
ESCROW GCB CENTURY COM	EVERGREEN MARINE CORP	EXTENDED STAY 6/14 COV-LITE
ESCROW GENERAL MOTORS CORP	EVERGREEN PACIFIC PARTNERS II	EXTENDED STAY A ESFL A1FL 144A
ESH MEZZANINE B LLC PROMISSORY	EVERGREEN PACIFIC PARTNERS LP	EXTENDED STAY A ESFL A2FL 144A
ESPEC CORP Y50	EVERGREEN TANK 9/12 TL	EXTENDED STAY AM ESH7 A27 144A
ESPRINET SPA	EVERLIGHT ELECTRON TWD10	EXTENDED STAY AMER ESHM M 144A
ESPRIT HLDGS ORD HKD0.10	EVERYDAY HEALTH INC	EXTENDED STAY AMER INC
ESSA BANCORP INC	EVERYWARE GLOBAL INC	EXTENDED STAY TERM B 06 06 19
ESSEX PROPERTY TRUST INC	EVOGENE LTD	EXTENDICARE INC
ESSILOR INTERNATIONAL EURO.18	EVOLUTION PETROLEUM CORP	EXTENDICARE REIT
ESSILOR INTL ORD CFD	EVONIK INDUSTRIES AG	EXTERRAN HOLDINGS INC
ESTEE LAUDER COS INC/THE	EVRAZ PLC CFD	EXTERRAN PARTNERS LP
ESTERLINE TECHNOLOGIES CORP	EXACT SCIENCES CORP	EXTRA SPACE STORAGE INC
ESUN HOLDINGS LTD HKD0.50	EXAMWORKS GROUP INC	EXTREME REACH 1/14 2ND LIEN TL
ETERNIT SA COM NPV	EXCEL CO LTD JPY50	EXTREME REACH 1/14 TL
EUCATEX SA IND & COM PREF SHS	EXCEL TRUST INC	EXXON MOBIL CORP
EULER HERMES GROUP	EXCELITAS 10/13 DELAYED TL	EXXON MOBIL CORPORATION
EULER HERMES SA CFD	EXCELITAS 10/13 TL	EZCORP INC
EUR INTEREST	EXCELSIOR CAPITAL ASIA PRTRNS	F5 NETWORKS INC
EURAMAX INTERNATIONAL INC	EXCO TECHNOLOGIES LTD	FABEGE AB
EURAZEONCE NPV	EXEDY CORPORATION Y50	FABER GROUP BHD
EUREKA II LP	EXELIS INC	FABRINET
EUREKA III LP	EXELON CORP	FACEBOOK INC
EURO-ASIA AGRICULTURAL HLDGS	EXELON GENERATION CO LLC	FACTSET RESEARCH SYSTEMS INC
EUROBANK ERGASIAS EUR0.30	EXETER INDUSTRIAL VALUE FUND	FAIR ISAAC CORP
EURO-BOBL FUTURE (EUX)	EXGEN 2/14 HOLDCO TL	FAIRCHILD SEMICONDUCTOR INTERN
EURO-BUND FUTURE (EUX)	EXIDE TECHNOLOGIES	FAIRFAX CNTY VA
EUROCASH SA PLN1	EXLSERVICE HOLDINGS INC	FAIRFAX FINANCIAL HOLDING 144A
EUROCHEM MINERAL & CHEMIC 144A	EXMAR SA NPV	FAIRFAX FINANCIAL HOLDINGS LTD
EUROCOMMERCIAL	EXOCELL INC CL B CONV PFD	FAIRFAX MEDIA LTD NPV
EUROFINS SCIENTIFIC EUR0.10	EXOCELL INC CL C CONV PFD	FAIRFIELD STR SOLAR 04 1 144A
EURONAV NPV	EXOCELL INC PFD	FAIRFIELD STREET SO 1A A1 144A
EURONET WORLDWIDE INC	EXOCELL INC PFD CL C	FAIRMOUNT MINERALS 3/14 TLB2
EUROPAC PAPELES Y EUR2	EXONE CO/THE	FAIRPOINT COMMUNICATIONS 2/13
EUROPACORP	EXOR SPA EUR1	FAIRVIEW CAPITAL II LP
EUROPEAN AERONAUTIC DEFENCE	EXP PORT 2	FAIRVIEW CAPITAL L P
EUROPEAN BANK FOR RECONSTRUCTI	EXPEDIA INC	FAIRWAY 2/13 TL
EUROPEAN BK RECON & DEV	EXPEDITORS INTERNATIONAL OF WA	FALCO SD HOLDING CO LTD JPY50
EUROPEAN FINANCIAL STABILITY F	EXPERIAN GROUP ORD GBPO CFD	FALCON ENERGY GROUP LIMITED
EUROPEAN INVESTMENT BANK	EXPERIAN PLC ORD USD0.10	FAMILY DOLLAR STORES INC
EUTELSAT COMMUNICATIONS	EXPORT DEVELOPMENT CANADA	FAMILYMART CFD
EUTELSAT COMMUNICATIONS CFD	EXPORT-IMPORT BANK OF KOREA	FAMILYMART Y50
EV ENERGY PARTNER LP	EXPORT-IMPORT BK KOREA	FAN COMMUNICATIONS INC NPV CFD
EVERCORE PARTNERS INC	EXPRESS INC	FAN MILK ORD NPV
EVEREST RE GROUP INC COM	EXPRESS SCRIPTS HOLDING	FANUC CORP

FANUC LTD CFD	FENG TAY ENTERPRISE TWD10	FHLMC POOL #A2-3630
FAR EASTERN NEW CENTURY CORP	FERRARA CANDY 6/12 TL	FHLMC POOL #A2-4430
FARADAY TECHNOLOGY TWD10	FERRELLGAS LP / FERRELLGAS FIN	FHLMC POOL #A2-6073
FARMERS CAPITAL BANK CORP	FERREXPO FINANCE PLC	FHLMC POOL #A2-6271
FARMERS INSURANCE EXCHANGE	FERRO CORP	FHLMC POOL #A3-0207
FARO TECHNOLOGIES INC	FERROVIAL SA EURO.2	FHLMC POOL #A3-2368
FAROE PETROLEUM ORD GBP0.10	FERTILIZANTES HERINGER SA COM	FHLMC POOL #A3-2383
FAST RETAILING CO LTD	FF GROUP SA	FHLMC POOL #A3-3037
FAST RETAILING CO LTD CFD	FFCA SECURED FRANCHI 2 B1 144A	FHLMC POOL #A3-3358
FAST RETAILING CO LTD Y50	FHB LAND CREDIT AND MORTGAGE	FHLMC POOL #A3-3885
FASTENAL CO	FHLMC POOL #17-0190	FHLMC POOL #A3-7175
FAURECIA EUR7 CFD	FHLMC POOL #17-0198	FHLMC POOL #A3-7327
FBR SECURITIZATION TRUST 2 M10	FHLMC POOL #17-0207	FHLMC POOL #A3-8024
FCC FINANCING SUBSI 1A B1 144A	FHLMC POOL #1B-3003	FHLMC POOL #A3-8239
FCI 12/13 COV-LITE TL	FHLMC POOL #1B-3148	FHLMC POOL #A3-9210
FDIC 2010-R1 TRUST R1 A 144A	FHLMC POOL #1G-1616	FHLMC POOL #A3-9300
FDIC 2011-R1 TRUST R1 A 144A	FHLMC POOL #1J-0008	FHLMC POOL #A4-1017
FED GRID CO OJSC FED FIN	FHLMC POOL #1K-0057	FHLMC POOL #A4-1965
FEDERAL FARM CR BK CONS BD	FHLMC POOL #1K-1220	FHLMC POOL #A4-3373
FEDERAL FARM CR BK CONS SYSTEM	FHLMC POOL #29-2724	FHLMC POOL #A4-7036
FEDERAL HOME LN BK CONS BD	FHLMC POOL #36-0101	FHLMC POOL #A4-7039
FEDERAL HOME LN BK CONS DISC	FHLMC POOL #36-0117	FHLMC POOL #A4-7345
FEDERAL HOME LN BKS CONS DISC	FHLMC POOL #53-1021	FHLMC POOL #A4-8600
FEDERAL HOME LN MTG CORP	FHLMC POOL #54-1726	FHLMC POOL #A4-9344
FEDERAL HOME LN MTG CORP DEB	FHLMC POOL #55-5203	FHLMC POOL #A5-0131
FEDERAL HOME LN MTG CORP DISC	FHLMC POOL #75-5319	FHLMC POOL #A5-0310
FEDERAL HOME LN MTG DEBS	FHLMC POOL #78-1285	FHLMC POOL #A5-0618
FEDERAL HOME LOAN MORTGAGE COR	FHLMC POOL #78-3036	FHLMC POOL #A5-2052
FEDERAL HOMES LN MTG CORP DISC	FHLMC POOL #84-7295	FHLMC POOL #A5-2299
FEDERAL MOGUL 4/14 TLC	FHLMC POOL #84-8727	FHLMC POOL #A5-4040
FEDERAL NATIONAL MORTGAGE ASSO	FHLMC POOL #84-9068	FHLMC POOL #A5-5786
FEDERAL NATL MTG ASSN	FHLMC POOL #84-9138	FHLMC POOL #A5-6350
FEDERAL NATL MTG ASSN DEBS	FHLMC POOL #A1-0444	FHLMC POOL #A5-6530
FEDERAL NATL MTG ASSN DISC	FHLMC POOL #A1-1745	FHLMC POOL #A5-6824
FEDERAL NATL MTG ASSN DISCOUNT	FHLMC POOL #A1-2093	FHLMC POOL #A5-7663
FEDERAL NATL MTG ASSN PFD	FHLMC POOL #A1-3466	FHLMC POOL #A5-7714
FEDERAL NATL MTG ASSN STRIP	FHLMC POOL #A1-4315	FHLMC POOL #A5-7844
FEDERAL REALTY INVESTMENT TRUS	FHLMC POOL #A1-4481	FHLMC POOL #A5-8023
FEDERAL RLTY INVT TR SHS BEN	FHLMC POOL #A1-7171	FHLMC POOL #A5-8812
FEDERATED INVESTORS INC	FHLMC POOL #A1-8359	FHLMC POOL #A5-9969
FEDERATION CENTRES	FHLMC POOL #A1-9399	FHLMC POOL #A6-0146
FEDEX CORP	FHLMC POOL #A1-9457	FHLMC POOL #A6-0151
FEI CO	FHLMC POOL #A2-0913	FHLMC POOL #A6-3078
FEINTOOL INT HLDG CHF50(REGD)	FHLMC POOL #A2-1459	FHLMC POOL #A6-3982
FELCOR LODGING LP	FHLMC POOL #A2-3559	FHLMC POOL #A7-5437

FHLMC POOL #A7-7265	FHLMC POOL #B1-9426	FHLMC POOL #C9-1377
FHLMC POOL #A7-8374	FHLMC POOL #B1-9744	FHLMC POOL #C9-1403
FHLMC POOL #A7-9806	FHLMC POOL #B5-0590	FHLMC POOL #C9-1414
FHLMC POOL #A8-0139	FHLMC POOL #C0-0042	FHLMC POOL #C9-1437
FHLMC POOL #A8-1112	FHLMC POOL #C0-0092	FHLMC POOL #C9-1449
FHLMC POOL #A8-1219	FHLMC POOL #C0-0096	FHLMC POOL #C9-1557
FHLMC POOL #A8-8295	FHLMC POOL #C0-0180	FHLMC POOL #C9-1707
FHLMC POOL #A8-8935	FHLMC POOL #C0-0785	FHLMC POOL #C9-1709
FHLMC POOL #A8-8994	FHLMC POOL #C0-1025	FHLMC POOL #C9-1719
FHLMC POOL #A8-9324	FHLMC POOL #C0-1183	FHLMC POOL #C9-1724
FHLMC POOL #A8-9346	FHLMC POOL #C0-1443	FHLMC POOL #C9-1729
FHLMC POOL #A8-9507	FHLMC POOL #C0-1598	FHLMC POOL #C9-1742
FHLMC POOL #A9-0650	FHLMC POOL #C0-1622	FHLMC POOL #C9-1757
FHLMC POOL #A9-0760	FHLMC POOL #C0-1648	FHLMC POOL #D9-6209
FHLMC POOL #A9-0769	FHLMC POOL #C0-1649	FHLMC POOL #E0-1377
FHLMC POOL #A9-1161	FHLMC POOL #C0-1676	FHLMC POOL #E0-1418
FHLMC POOL #A9-1787	FHLMC POOL #C0-1754	FHLMC POOL #E0-1424
FHLMC POOL #A9-2141	FHLMC POOL #C0-3424	FHLMC POOL #E0-1425
FHLMC POOL #A9-2909	FHLMC POOL #C0-3478	FHLMC POOL #E0-1481
FHLMC POOL #A9-3582	FHLMC POOL #C0-3486	FHLMC POOL #E0-1641
FHLMC POOL #A9-4605	FHLMC POOL #C0-3489	FHLMC POOL #E0-1653
FHLMC POOL #A9-4710	FHLMC POOL #C0-3517	FHLMC POOL #E0-1654
FHLMC POOL #A9-5018	FHLMC POOL #C0-3920	FHLMC POOL #E0-2696
FHLMC POOL #A9-5085	FHLMC POOL #C0-4446	FHLMC POOL #E0-2710
FHLMC POOL #A9-5554	FHLMC POOL #C0-9004	FHLMC POOL #E0-4124
FHLMC POOL #A9-5825	FHLMC POOL #C0-9006	FHLMC POOL #E8-3637
FHLMC POOL #A9-6312	FHLMC POOL #C0-9015	FHLMC POOL #E8-5417
FHLMC POOL #A9-6413	FHLMC POOL #C0-9022	FHLMC POOL #E8-8978
FHLMC POOL #A9-6616	FHLMC POOL #C5-8962	FHLMC POOL #E9-1531
FHLMC POOL #A9-7040	FHLMC POOL #C6-0282	FHLMC POOL #E9-3346
FHLMC POOL #A9-7259	FHLMC POOL #C6-3904	FHLMC POOL #E9-3956
FHLMC POOL #A9-7294	FHLMC POOL #C7-4246	FHLMC POOL #E9-5470
FHLMC POOL #A9-7474	FHLMC POOL #C7-8238	FHLMC POOL #E9-5694
FHLMC POOL #A9-7644	FHLMC POOL #C7-8493	FHLMC POOL #E9-5780
FHLMC POOL #B1-0535	FHLMC POOL #C7-9885	FHLMC POOL #E9-6749
FHLMC POOL #B1-0742	FHLMC POOL #C8-0344	FHLMC POOL #E9-7298
FHLMC POOL #B1-1800	FHLMC POOL #C9-0580	FHLMC POOL #E9-8683
FHLMC POOL #B1-4158	FHLMC POOL #C9-0654	FHLMC POOL #E9-9917
FHLMC POOL #B1-4858	FHLMC POOL #C9-0675	FHLMC POOL #G0-0044
FHLMC POOL #B1-4981	FHLMC POOL #C9-0766	FHLMC POOL #G0-1244
FHLMC POOL #B1-5090	FHLMC POOL #C9-0778	FHLMC POOL #G0-1443
FHLMC POOL #B1-5146	FHLMC POOL #C9-0853	FHLMC POOL #G0-1563
FHLMC POOL #B1-5313	FHLMC POOL #C9-0859	FHLMC POOL #G0-1564
FHLMC POOL #B1-6943	FHLMC POOL #C9-0966	FHLMC POOL #G0-1865
FHLMC POOL #B1-7614	FHLMC POOL #C9-1026	FHLMC POOL #G0-1963

FHLMC POOL #G0-2086	FHLMC POOL #G0-8081	FHLMC POOL #G1-4980
FHLMC POOL #G0-2109	FHLMC POOL #G0-8099	FHLMC POOL #G1-8009
FHLMC POOL #G0-2163	FHLMC POOL #G0-8100	FHLMC POOL #G1-8059
FHLMC POOL #G0-2195	FHLMC POOL #G0-8105	FHLMC POOL #G1-8100
FHLMC POOL #G0-2386	FHLMC POOL #G0-8106	FHLMC POOL #G1-8118
FHLMC POOL #G0-2387	FHLMC POOL #G0-8116	FHLMC POOL #G1-8156
FHLMC POOL #G0-2744	FHLMC POOL #G0-8117	FHLMC POOL #G1-8214
FHLMC POOL #G0-2775	FHLMC POOL #G0-8129	FHLMC POOL #G1-8303
FHLMC POOL #G0-3150	FHLMC POOL #G0-8157	FHLMC POOL #G1-8306
FHLMC POOL #G0-3589	FHLMC POOL #G0-8193	FHLMC POOL #G1-8351
FHLMC POOL #G0-4287	FHLMC POOL #G0-8232	FHLMC POOL #G1-8378
FHLMC POOL #G0-4586	FHLMC POOL #G0-8238	FHLMC POOL #G1-8398
FHLMC POOL #G0-4680	FHLMC POOL #G0-8269	FHLMC POOL #G1-8459
FHLMC POOL #G0-4691	FHLMC POOL #G0-8331	FHLMC POOL #G1-8470
FHLMC POOL #G0-4698	FHLMC POOL #G0-8344	FHLMC POOL #G1-8485
FHLMC POOL #G0-4729	FHLMC POOL #G0-8353	FHLMC POOL #G3-0615
FHLMC POOL #G0-4776	FHLMC POOL #G0-8422	FHLMC POOL #G9-0033
FHLMC POOL #G0-4817	FHLMC POOL #G0-8451	FHLMC POOL #J0-0645
FHLMC POOL #G0-4895	FHLMC POOL #G0-8454	FHLMC POOL #J0-3519
FHLMC POOL #G0-4913	FHLMC POOL #G0-8469	FHLMC POOL #J0-3908
FHLMC POOL #G0-5132	FHLMC POOL #G0-8488	FHLMC POOL #J0-4292
FHLMC POOL #G0-5342	FHLMC POOL #G0-8525	FHLMC POOL #J0-4324
FHLMC POOL #G0-5397	FHLMC POOL #G0-8537	FHLMC POOL #J0-5227
FHLMC POOL #G0-5489	FHLMC POOL #G0-8539	FHLMC POOL #J0-6405
FHLMC POOL #G0-5527	FHLMC POOL #G0-8540	FHLMC POOL #J0-6644
FHLMC POOL #G0-6066	FHLMC POOL #G0-8544	FHLMC POOL #J0-7003
FHLMC POOL #G0-6072	FHLMC POOL #G0-8562	FHLMC POOL #J0-7853
FHLMC POOL #G0-6087	FHLMC POOL #G0-8563	FHLMC POOL #J0-8449
FHLMC POOL #G0-6231	FHLMC POOL #G0-8567	FHLMC POOL #J0-9534
FHLMC POOL #G0-7053	FHLMC POOL #G0-8572	FHLMC POOL #J0-9758
FHLMC POOL #G0-7075	FHLMC POOL #G0-8573	FHLMC POOL #J0-9954
FHLMC POOL #G0-7195	FHLMC POOL #G0-8581	FHLMC POOL #J1-0573
FHLMC POOL #G0-7283	FHLMC POOL #G0-8591	FHLMC POOL #J1-0632
FHLMC POOL #G0-7445	FHLMC POOL #G1-1753	FHLMC POOL #J1-1210
FHLMC POOL #G0-7559	FHLMC POOL #G1-1981	FHLMC POOL #J1-1370
FHLMC POOL #G0-7700	FHLMC POOL #G1-2255	FHLMC POOL #J1-1719
FHLMC POOL #G0-8004	FHLMC POOL #G1-2514	FHLMC POOL #J1-1994
FHLMC POOL #G0-8005	FHLMC POOL #G1-2723	FHLMC POOL #J1-2439
FHLMC POOL #G0-8020	FHLMC POOL #G1-2819	FHLMC POOL #J1-3583
FHLMC POOL #G0-8036	FHLMC POOL #G1-3121	FHLMC POOL #J1-3843
FHLMC POOL #G0-8058	FHLMC POOL #G1-3137	FHLMC POOL #J1-3914
FHLMC POOL #G0-8062	FHLMC POOL #G1-3379	FHLMC POOL #J1-4885
FHLMC POOL #G0-8068	FHLMC POOL #G1-3885	FHLMC POOL #J1-5723
FHLMC POOL #G0-8072	FHLMC POOL #G1-4047	FHLMC POOL #J1-6710
FHLMC POOL #G0-8080	FHLMC POOL #G1-4614	FHLMC POOL #J1-7343

FHLMC POOL #J1-7449	FHLMC GROUP #C0-0421	FHLMC MULTICLASS MTG 2697 LG
FHLMC POOL #J1-7853	FHLMC GROUP #C0-0504	FHLMC MULTICLASS MTG 2745 AF
FHLMC POOL #J2-1454	FHLMC GROUP #C0-0509	FHLMC MULTICLASS MTG 2770 LA
FHLMC POOL #J2-4026	FHLMC GROUP #C0-0553	FHLMC MULTICLASS MTG 2773 EG
FHLMC POOL #J2-5995	FHLMC GROUP #C0-0778	FHLMC MULTICLASS MTG 2780 LE
FHLMC POOL #K9-0311	FHLMC GROUP #C0-0860	FHLMC MULTICLASS MTG 2802 NE
FHLMC POOL #M3-0294	FHLMC GROUP #C0-0896	FHLMC MULTICLASS MTG 2812 DF
FHLMC POOL #M3-0295	FHLMC GROUP #C1-0246	FHLMC MULTICLASS MTG 2836 NX
FHLMC POOL #Q0-0080	FHLMC GROUP #C2-0618	FHLMC MULTICLASS MTG 2861 QE
FHLMC POOL #Q0-1485	FHLMC GROUP #C2-1729	FHLMC MULTICLASS MTG 2864 LE
FHLMC POOL #Q0-1798	FHLMC GROUP #C2-3082	FHLMC MULTICLASS MTG 2864 PE
FHLMC POOL #Q0-2600	FHLMC GROUP #C2-6472	FHLMC MULTICLASS MTG 2877 NA
FHLMC POOL #Q0-3134	FHLMC GROUP #C2-7495	FHLMC MULTICLASS MTG 2881 TE
FHLMC POOL #Q0-3310	FHLMC GROUP #C8-0010	FHLMC MULTICLASS MTG 2907 DY
FHLMC POOL #Q0-3514	FHLMC GROUP #C8-0298	FHLMC MULTICLASS MTG 2911 UE
FHLMC POOL #Q0-4032	FHLMC GROUP #C8-0314	FHLMC MULTICLASS MTG 2958 QD
FHLMC POOL #Q0-4057	FHLMC GROUP #C8-0322	FHLMC MULTICLASS MTG 2958 QJ
FHLMC POOL #Q0-4088	FHLMC GROUP #C8-0334	FHLMC MULTICLASS MTG 2976 HZ
FHLMC POOL #Q0-6749	FHLMC GROUP #C8-0349	FHLMC MULTICLASS MTG 2989 VZ
FHLMC POOL #Q0-7465	FHLMC GROUP #C8-0380	FHLMC MULTICLASS MTG 3035 DP
FHLMC POOL #Q0-7488	FHLMC GROUP #D0-8897	FHLMC MULTICLASS MTG 3046 CD
FHLMC POOL #Q0-8760	FHLMC GROUP #D1-4605	FHLMC MULTICLASS MTG 3080 VB
FHLMC POOL #Q0-8903	FHLMC GROUP #D3-0395	FHLMC MULTICLASS MTG 3084 BG
FHLMC POOL #Q0-9493	FHLMC GROUP #D5-6359	FHLMC MULTICLASS MTG 3114 KZ
FHLMC POOL #Q0-9896	FHLMC GROUP #D6-0034	FHLMC MULTICLASS MTG 3145 KD
FHLMC POOL #Q1-1220	FHLMC GROUP #D6-4923	FHLMC MULTICLASS MTG 3294 DB
FHLMC POOL #Q1-1348	FHLMC GROUP #D6-5085	FHLMC MULTICLASS MTG 3309 SG
FHLMC POOL #Q1-2117	FHLMC GROUP #D6-5700	FHLMC MULTICLASS MTG 3346 SB
FHLMC POOL #Q1-7133	FHLMC GROUP #D6-5734	FHLMC MULTICLASS MTG 3379 JZ
FHLMC POOL #Q1-7307	FHLMC GROUP #D6-9416	FHLMC MULTICLASS MTG 3414 A
FHLMC POOL #Q1-8098	FHLMC GROUP #D6-9794	FHLMC MULTICLASS MTG 3451 VB
FHLMC POOL #Q2-0100	FHLMC GROUP #D7-0604	FHLMC MULTICLASS MTG 3535 CA
FHLMC POOL #Q2-0138	FHLMC GROUP #D7-2992	FHLMC MULTICLASS MTG 3558 G
FHLMC POOL #Q2-0428	FHLMC GROUP #D8-2248	FHLMC MULTICLASS MTG 3571 MY
FHLMC POOL #Q2-0527	FHLMC GROUP #G0-0059	FHLMC MULTICLASS MTG 3573 KA
FHLMC POOL #Q2-0988	FHLMC MULTICLASS CTF 3684 CM	FHLMC MULTICLASS MTG 3573 MC
FHLMC POOL #Q2-1341	FHLMC MULTICLASS CTF K715 A2	FHLMC MULTICLASS MTG 3574 MA
FHLMC POOL #Q2-4955	FHLMC MULTICLASS MTG	FHLMC MULTICLASS MTG 3581 D
FHLMC POOL #Q2-6141	FHLMC MULTICLASS MTG 2534 PH	FHLMC MULTICLASS MTG 3584 AB
FHLMC POOL #Z4-0045	FHLMC MULTICLASS MTG 2590 TY	FHLMC MULTICLASS MTG 3586 GA
FHLMC GROUP #29-4486	FHLMC MULTICLASS MTG 2624 QH	FHLMC MULTICLASS MTG 3625 AJ
FHLMC GROUP #C0-0284	FHLMC MULTICLASS MTG 2632 AB	FHLMC MULTICLASS MTG 3640 JA
FHLMC GROUP #C0-0289	FHLMC MULTICLASS MTG 2645 DA	FHLMC MULTICLASS MTG 3659 AM
FHLMC GROUP #C0-0354	FHLMC MULTICLASS MTG 2663 VQ	FHLMC MULTICLASS MTG 3704 DC
FHLMC GROUP #C0-0420	FHLMC MULTICLASS MTG 2677 LE	FHLMC MULTICLASS MTG 3722 CA

FHLMC MULTICLASS MTG 3735 AL	FIDUS INVESTMENT CORP	FIRST MARBLEHEAD CORP/THE
FHLMC MULTICLASS MTG 3740 PD	FIELDS CORP NPV	FIRST NBC BANK HOLDING CO
FHLMC MULTICLASS MTG 3741 PA	FIELDWOOD 9/13 2ND LIEN TL	FIRST NIAGARA FINANCIAL GROUP
FHLMC MULTICLASS MTG 3815 BD	FIELMANN AG	FIRST PACIFIC CO US\$0.01
FHLMC MULTICLASS MTG 3840 VB	FIFTH STREET FINANCE CORP	FIRST POTOMAC REALTY TRU
FHLMC MULTICLASS MTG 3852 SWIO	FIFTH THIRD BANCORP	FIRST QUANTUM MINERALS LTD
FHLMC MULTICLASS MTG 3901 VB	FIGUEROA CLO LTD 2A C 144A	FIRST REPUBLIC BANK/CA
FHLMC MULTICLASS MTG 3961 PD	FIH MOBILE LIMITED	FIRST RESERVE FD XII LP
FHLMC MULTICLASS MTG 3970 KB	FILINVEST LAND PHP1.00	FIRST RESERVE FUND X LP
FHLMC MULTICLASS MTG 4048 SBIO	FILLMORE EAST FUND LP	FIRST RESERVE FUND XI
FHLMC MULTICLASS MTG 4057 BZ	FILLMORE WEST FUND LP	FIRST SECURITY GROUP INC/TN
FHLMC MULTICLASS MTG 41 3A	FILTRATION GRP COV-LT TLB	FIRST SOLAR INC
FHLMC MULTICLASS MTG 4146 DB	FILTRONA PLC CFD	FIRST UN CORP SUB NTS
FHLMC MULTICLASS MTG 42 A5	FINANCIAL SELECT SECTOR SPDR F	FIRST UNION CAPITAL II
FHLMC MULTICLASS MTG 4281 SAIO	FINANCING CORP	FIRSTENERGY CORP
FHLMC MULTICLASS MTG 56 A5	FINANCING CORP STRIP PO	FIRSTENERGY SOLUTIONS CORP
FHLMC MULTICLASS MTG 58 2A	FINANCING OF INFRASTRUCT 144A	FIRSTGROUP PLC CFD
FHLMC MULTICLASS MTG 60 1A4C	FINANTA III	FIRSTHAND TECHNOLOGY VALUE
FHLMC MULTICLASS MTG 75 A1	FINANTA IV	FIRSTMERIT CORP
FHLMC MULTICLASS MTG K011 X3	FINETEC CO KRW500	FIRSTSERVICE CORP/CANADA
FHLMC MULTICLASS MTG K012 A2	FINISAR CORP	FIRSTSOURCE SOLUTIONS LIMITED
FHLMC MULTICLASS MTG K013 X3	FINISH LINE INC/THE	FISCHER(GEORG) AG CHF10(REGD)
FHLMC MULTICLASS MTG K014 A2	FINMECCANICA SPA EUR 4.40	FISERV INC
FHLMC MULTICLASS MTG K017 A2	FINNAIR	FIVE BELOW INC
FHLMC MULTICLASS MTG K021 A1	FINNING INTERNATIONAL INC	FJ NEXT CO LTD NPV
FHLMC MULTICLASS MTG K032 A1	FIREEYE INC	FLAMEL TECHNOLOGIES SA
FHLMC MULTICLASS MTG K032 A2	FIRST AMERICAN FINANCIAL CORP	FLEETCOR TECHNOLOGIES INC
FHLMC MULTICLASS MTG K033 A2	FIRST BUSINESS FINANCIAL SERVI	FLEETMATICS GROUP LTD
FHLMC MULTICLASS MTG K036 A2	FIRST CAPITAL REALTY INC	FLETCHER BUILDING NPV
FHLMC MULTICLASS MTG K703 A1	FIRST CITIZENS BANCSHARES INC/	FLEXERA SOFTWARE 4/14 2ND LIEN
FHLMC MULTICLASS MTG K714 A1	FIRST COMMONWEALTH FINANCIAL C	FLEXTRONICS INTERNATIONAL LTD
FHLMC MULTICLASS MTG KAIV X2	FIRST CONNECTICUT BANCORP INC/	FLIGHT CENTRE TRAVEL GROUP LTD
FIAT SPA	FIRST DATA 1/14 (USD) EXTENDED	FLIR SYSTEMS INC
FIAT SPA CFD	FIRST DATA 3/11 EXTENDED TL	FLOATEL 5/14 COV-LITE TLB
FIAT SPA EUR3.58	FIRST DATA CORP	FLORIDA GAS TRANSMISSION 144A
FIBERTECH NETWORKS (11/10) TLB	FIRST DATA CORP 144A	FLORIDA ICE & FARM CO SA
FIBRA UNO ADMINISTRACION SA DE	FIRST GULF BANK AED1	FLORIDA POWER & LIGHT CO
FIBRIA CELULOSE SA	FIRST HOLDING CO TWD10	FLOTEK INDUSTRIES INC
FIBROCELL SCIENCE INC	FIRST HORIZON ALTERNAT FA2 1A2	FLOWERS FOODS INC
FIDEA HOLDINGS CO LTD CFD	FIRST HORIZON ALTERNAT FA2 1A6	FLOWERVE CORP
FIDELITY BANK PLC 144A	FIRST HORIZON ALTERNAT FA8 1A1	FLSMIDTH & CO A/S COM SHS
FIDELITY NATIONAL FINANCIAL IN	FIRST HORIZON NATIONAL CORP	FLUGHAFEN WIEN AG NPV
FIDELITY NATIONAL INFORMATION	FIRST INDUSTRIAL REALTY TRUST	FLUOR CORP
FIDELITY REAL ESTATE	FIRST INTERNET BANCORP	FLY LEASING 8/12 TLB
FIDESSA GROUP ORD 10P	FIRST JUKEN CO NPV CFD	FLY LEASING LTD

FMC CORP	FNMA POOL #0250059	FNMA POOL #0256808
FMC TECHNOLOGIES INC	FNMA POOL #0250102	FNMA POOL #0256896
FMS WERTMANAGEMENT	FNMA POOL #0250103	FNMA POOL #0256900
FMS WERTMANAGEMENT AOER	FNMA POOL #0250329	FNMA POOL #0256959
FNB CORP/PA	FNMA POOL #0250330	FNMA POOL #0257016
FNMA POOL #0044003	FNMA POOL #0250433	FNMA POOL #0257057
FNMA POOL #0044088	FNMA POOL #0250440	FNMA POOL #0257101
FNMA POOL #0044158	FNMA POOL #0250576	FNMA POOL #0257132
FNMA POOL #0050005	FNMA POOL #0250673	FNMA POOL #0257163
FNMA POOL #0050038	FNMA POOL #0250799	FNMA POOL #0257203
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 #0254440	FNMA POOL #0304213
FNMA POOL #0050393	FNMA POOL #0254511	FNMA POOL #0310112
FNMA POOL #0050403	FNMA POOL #0254522	FNMA POOL #0318557
FNMA POOL #0050432	FNMA POOL #0254631	FNMA POOL #0333670
FNMA POOL #0050492	FNMA POOL #0254693	FNMA POOL #0333862
FNMA POOL #0050525	FNMA POOL #0254719	FNMA POOL #0340836
FNMA POOL #0050715	FNMA POOL #0254759	FNMA POOL #0344042
FNMA POOL #0050966	FNMA POOL #0254766	FNMA POOL #0344742
FNMA POOL #0070253	FNMA POOL #0254767	FNMA POOL #0357797
FNMA POOL #0070692	FNMA POOL #0254799	FNMA POOL #0357811
FNMA POOL #0073716	FNMA POOL #0254803	FNMA POOL #0363567
FNMA POOL #0124087	FNMA POOL #0254868	FNMA POOL #0364470
FNMA POOL #0124173	FNMA POOL #0254903	FNMA POOL #0387580
FNMA POOL #0124790	FNMA POOL #0254907	FNMA POOL #0405212
FNMA POOL #0137768	FNMA POOL #0254982	FNMA POOL #0451118
FNMA POOL #0155011	FNMA POOL #0255270	FNMA POOL #0452372
FNMA POOL #0156831	FNMA POOL #0255436	FNMA POOL #0462085
FNMA POOL #0159613	FNMA POOL #0255450	FNMA POOL #0463535
FNMA POOL #0171930	FNMA POOL #0255666	FNMA POOL #0463777
FNMA POOL #0190027	FNMA POOL #0255706	FNMA POOL #0465872
FNMA POOL #0190257	FNMA POOL #0255765	FNMA POOL #0466866
FNMA POOL #0190352	FNMA POOL #0255898	FNMA POOL #0469632
FNMA POOL #0190377	FNMA POOL #0255935	FNMA POOL #0469670
FNMA POOL #0190379	FNMA POOL #0256022	FNMA POOL #0470631
FNMA POOL #0190544	FNMA POOL #0256196	FNMA POOL #0471574
FNMA POOL #0224747	FNMA POOL #0256269	FNMA POOL #0500565
FNMA POOL #0235038	FNMA POOL #0256339	FNMA POOL #0504732
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FNMA POOL #0535249	FNMA POOL #0725401	FNMA POOL #0762518
FNMA POOL #0535332	FNMA POOL #0725463	FNMA POOL #0764201
FNMA POOL #0545288	FNMA POOL #0725704	FNMA POOL #0766415
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FNMA POOL #0545759	FNMA POOL #0725772	FNMA POOL #0768541
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FNMA POOL #0555743	FNMA POOL #0730576	FNMA POOL #0776746
FNMA POOL #0555956	FNMA POOL #0731421	FNMA POOL #0777209
FNMA POOL #0563138	FNMA POOL #0731773	FNMA POOL #0777357
FNMA POOL #0583904	FNMA POOL #0733400	FNMA POOL #0778345
FNMA POOL #0598943	FNMA POOL #0734310	FNMA POOL #0779699
FNMA POOL #0617275	FNMA POOL #0735016	FNMA POOL #0780890
FNMA POOL #0633869	FNMA POOL #0735061	FNMA POOL #0781861
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FNMA POOL #0661629	FNMA POOL #0735676	FNMA POOL #0782554
FNMA POOL #0665497	FNMA POOL #0735839	FNMA POOL #0783579
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FNMA POOL #0676657	FNMA POOL #0738387	FNMA POOL #0788519
FNMA POOL #0676682	FNMA POOL #0738611	FNMA POOL #0790791
FNMA POOL #0687243	FNMA POOL #0740916	FNMA POOL #0791726
FNMA POOL #0687853	FNMA POOL #0741907	FNMA POOL #0792082
FNMA POOL #0688598	FNMA POOL #0743867	FNMA POOL #0802815
FNMA POOL #0689070	FNMA POOL #0745093	FNMA POOL #0804880
FNMA POOL #0689741	FNMA POOL #0745096	FNMA POOL #0807163
FNMA POOL #0694982	FNMA POOL #0745275	FNMA POOL #0807672
FNMA POOL #0695893	FNMA POOL #0745412	FNMA POOL #0807979
FNMA POOL #0696188	FNMA POOL #0745511	FNMA POOL #0810706
FNMA POOL #0697253	FNMA POOL #0745515	FNMA POOL #0810851
FNMA POOL #0703328	FNMA POOL #0745563	FNMA POOL #0814981
FNMA POOL #0704756	FNMA POOL #0745948	FNMA POOL #0817677
FNMA POOL #0705537	FNMA POOL #0746555	FNMA POOL #0820386
FNMA POOL #0708507	FNMA POOL #0747815	FNMA POOL #0821603
FNMA POOL #0709307	FNMA POOL #0752463	FNMA POOL #0821730
FNMA POOL #0710619	FNMA POOL #0752908	FNMA POOL #0822083
FNMA POOL #0723406	FNMA POOL #0754052	FNMA POOL #0823677
FNMA POOL #0723908	FNMA POOL #0754208	FNMA POOL #0824550
FNMA POOL #0725205	FNMA POOL #0755598	FNMA POOL #0824605
FNMA POOL #0725231	FNMA POOL #0756933	FNMA POOL #0826436
FNMA POOL #0725232	FNMA POOL #0759604	FNMA POOL #0829296
FNMA POOL #0725238	FNMA POOL #0761365	FNMA POOL #0833502

FNMA POOL #0835144	FNMA POOL #0890246	FNMA POOL #0937346
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FNMA POOL #0836391	FNMA POOL #0890297	FNMA POOL #0940625
FNMA POOL #0836681	FNMA POOL #0890566	FNMA POOL #0941136
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FNMA POOL #0840574	FNMA POOL #0893511	FNMA POOL #0943436
FNMA POOL #0842249	FNMA POOL #0894903	FNMA POOL #0943999
FNMA POOL #0846573	FNMA POOL #0896535	FNMA POOL #0944227
FNMA POOL #0846586	FNMA POOL #0897100	FNMA POOL #0946833
FNMA POOL #0848324	FNMA POOL #0897494	FNMA POOL #0947894
FNMA POOL #0848640	FNMA POOL #0898126	FNMA POOL #0948631
FNMA POOL #0848981	FNMA POOL #0899303	FNMA POOL #0950994
FNMA POOL #0849183	FNMA POOL #0899387	FNMA POOL #0956075
FNMA POOL #0851056	FNMA POOL #0899611	FNMA POOL #0960445
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FNMA POOL #0864632	FNMA POOL #0900294	FNMA POOL #0962589
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FNMA POOL #0868809	FNMA POOL #0905946	FNMA POOL #0963958
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FNMA POOL #0870771	FNMA POOL #0908423	FNMA POOL #0965536
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FNMA POOL #0880170	FNMA POOL #0922386	FNMA POOL #0973477
FNMA POOL #0880871	FNMA POOL #0923382	FNMA POOL #0981723
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FNMA POOL #0AA1740	FNMA POOL #0AD5097	FNMA POOL #0AJ7689
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FNMA POOL #0AB4807	FNMA POOL #0AE4588	FNMA POOL #0AL1711
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FNMA POOL #0AB9557	FNMA POOL #0AE9093	FNMA POOL #0AL4360
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FNMA POOL #0AC5068	FNMA POOL #0AI1007	FNMA POOL #0AO2959
FNMA POOL #0AC5407	FNMA POOL #0AI2310	FNMA POOL #0AO7729
FNMA POOL #0AC6097	FNMA POOL #0AI3780	FNMA POOL #0AP2098
FNMA POOL #0AC6744	FNMA POOL #0AI4885	FNMA POOL #0AP7534
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FNMA POOL #0AD0888	FNMA POOL #0AJ0351	FNMA POOL #0AQ0512
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FNMA POOL #0AD4101	FNMA POOL #0AJ4853	FNMA POOL #0AQ7186
FNMA POOL #0AD4184	FNMA POOL #0AJ5301	FNMA POOL #0AQ8151
FNMA POOL #0AD4927	FNMA POOL #0AJ6387	FNMA POOL #0AQ9697

FNMA POOL #0AR3746	FNMA POOL #0AV2348	FNMA GTD REMIC P/T 01-11 L
FNMA POOL #0AR7214	FNMA POOL #0AV6364	FNMA GTD REMIC P/T 01-T8 A2
FNMA POOL #0AS0016	FNMA POOL #0AV7087	FNMA GTD REMIC P/T 01-W3 B3
FNMA POOL #0AS0017	FNMA POOL #0AV7157	FNMA GTD REMIC P/T 02-57 PG
FNMA POOL #0AS0044	FNMA POOL #0AV8939	FNMA GTD REMIC P/T 02-T19 A1
FNMA POOL #0AS0302	FNMA POOL #0AW0278	FNMA GTD REMIC P/T 02-W1 3B4
FNMA POOL #0AS0356	FNMA POOL #0FN0000	FNMA GTD REMIC P/T 02W1 3B5
FNMA POOL #0AS0518	FNMA POOL #0MA0047	FNMA GTD REMIC P/T 02-W6 3B3
FNMA POOL #0AS0560	FNMA POOL #0MA0096	FNMA GTD REMIC P/T 02-W6 3B5
FNMA POOL #0AS0795	FNMA POOL #0MA0174	FNMA GTD REMIC P/T 03-129 QE
FNMA POOL #0AS1557	FNMA POOL #0MA0298	FNMA GTD REMIC P/T 03-32 FH
FNMA POOL #0AS1587	FNMA POOL #0MA0481	FNMA GTD REMIC P/T 03-42 FK
FNMA POOL #0AS2703	FNMA POOL #0MA0511	FNMA GTD REMIC P/T 03-67 KC
FNMA POOL #0AT0238	FNMA POOL #0MA0587	FNMA GTD REMIC P/T 03-71 PK
FNMA POOL #0AT0682	FNMA POOL #0MA0651	FNMA GTD REMIC P/T 03-76 FJ
FNMA POOL #0AT1575	FNMA POOL #0MA0654	FNMA GTD REMIC P/T 03-86 VD
FNMA POOL #0AT1586	FNMA POOL #0MA0669	FNMA GTD REMIC P/T 03-94 PG
FNMA POOL #0AT2014	FNMA POOL #0MA0741	FNMA GTD REMIC P/T 03-T4 2A5
FNMA POOL #0AT2032	FNMA POOL #0MA0878	FNMA GTD REMIC P/T 03-W1 B3
FNMA POOL #0AT2127	FNMA POOL #0MA0979	FNMA GTD REMIC P/T 03-W1 B4
FNMA POOL #0AT2613	FNMA POOL #0MA1014	FNMA GTD REMIC P/T 03-W10 1A4
FNMA POOL #0AT4017	FNMA POOL #0MA1017	FNMA GTD REMIC P/T 03-W10 2B5
FNMA POOL #0AT4041	FNMA POOL #0MA1029	FNMA GTD REMIC P/T 03-W15 2A7
FNMA POOL #0AT4473	FNMA POOL #0MA1107	FNMA GTD REMIC P/T 03-W4 2B4
FNMA POOL #0AT5989	FNMA POOL #0MA1164	FNMA GTD REMIC P/T 04-70 EB
FNMA POOL #0AT5993	FNMA POOL #0MA1200	FNMA GTD REMIC P/T 04-W9 2A1
FNMA POOL #0AT6778	FNMA POOL #0MA1201	FNMA GTD REMIC P/T 05-101 ND
FNMA POOL #0AT7311	FNMA POOL #0MA1307	FNMA GTD REMIC P/T 05-110 MB
FNMA POOL #0AT7591	FNMA POOL #0MA1356	FNMA GTD REMIC P/T 05-15 EC
FNMA POOL #0AT9387	FNMA POOL #0MA1391	FNMA GTD REMIC P/T 05-29 WC
FNMA POOL #0AT9694	FNMA POOL #0MA1401	FNMA GTD REMIC P/T 06-22 CE
FNMA POOL #0AT9975	FNMA POOL #0MA1417	FNMA GTD REMIC P/T 06-78 MB
FNMA POOL #0AU0801	FNMA POOL #0MA1440	FNMA GTD REMIC P/T 06-90 BE
FNMA POOL #0AU1628	FNMA POOL #0MA1446	FNMA GTD REMIC P/T 06-M2 A2F
FNMA POOL #0AU1629	FNMA POOL #0MA1463	FNMA GTD REMIC P/T 07-114 A6
FNMA POOL #0AU1803	FNMA POOL #0MA1511	FNMA GTD REMIC P/T 07-32 VB
FNMA POOL #0AU2619	FNMA POOL #0MA1584	FNMA GTD REMIC P/T 07-77 PC
FNMA POOL #0AU2807	FNMA POOL #0MA1595	FNMA GTD REMIC P/T 07-77 TD
FNMA POOL #0AU2926	FNMA POOL #0MA1608	FNMA GTD REMIC P/T 09-39 LB
FNMA POOL #0AU3353	FNMA POOL #0MA1652	FNMA GTD REMIC P/T 09-71 MB
FNMA POOL #0AU3735	FNMA POOL #0MA1732	FNMA GTD REMIC P/T 09-76 HA
FNMA POOL #0AU4647	FNMA POOL #0MA1785	FNMA GTD REMIC P/T 09-96 DB
FNMA POOL #0AU8278	FNMA POOL #0MA1885	FNMA GTD REMIC P/T 10-118 GF
FNMA POOL #0AU8537	FNMA GTD REMIC P/T	FNMA GTD REMIC P/T 10-134 SVIO
FNMA POOL #0AV1735	FNMA GTD REMIC P/T 01/25/2043	FNMA GTD REMIC P/T 10-141 MD

FNMA GTD REMIC P/T 10-150 PC	FORD CREDIT AUTO OWNER TRU B C	FRANCISCO PARTNERS LP
FNMA GTD REMIC P/T 10-23 DG	FORD CREDIT FLOORPLAN MAS 1 A1	FRANCO-NEVADA CORP
FNMA GTD REMIC P/T 10-52 VB	FORD CREDIT FLOORPLAN MAST 2 A	FRANCOTYP-POSTALIA HOLDING AG
FNMA GTD REMIC P/T 10-58 LY	FORD MOTOR CO	FRANKLIN CAPITAL ASSOC III L P
FNMA GTD REMIC P/T 10-60 D	FORD MOTOR CREDIT CO LLC	FRANKLIN RESOURCES INC
FNMA GTD REMIC P/T 11-110 CY	FOREST CITY ENTERPRISES INC	FRANKS INTERNATIONAL NV
FNMA GTD REMIC P/T 11-30 LB	FOREST INVESTMENTS	FRANSHION DEVELOPMENT LTD
FNMA GTD REMIC P/T 11-39 MT	FOREST LABORATORIES INC	FRANSHION PROPERTIES(CHINA)LTD
FNMA GTD REMIC P/T 11-55 SK	FOREST LABORATORIES INC CVR	FRAPORT AG NPV
FNMA GTD REMIC P/T 11-78 ST IO	FORHOUSE CORP TWD10	FRASERS CENTREPOINT TR FDS
FNMA GTD REMIC P/T 11-M1 A2	FORMOSA ADVANCED TECHNOLOGIES	FRASERS COMMERCIAL TRUST
FNMA GTD REMIC P/T 12-117 DZ	FORMOSAN RUBBER GP TWD10	FRAZIER HEALTHCARE III L P
FNMA GTD REMIC P/T 12-118 DV	FORTE (FABRYK MEBLI PLN 1	FRAZIER HEALTHCARE IV LP
FNMA GTD REMIC P/T 12-118 VB	FORTEGRA FINANCIAL CORP	FRAZIER HEALTHCARE V LP
FNMA GTD REMIC P/T 12-3 VB	FORTESCUE 11/13 COV-LITE TL	FRED OLSEN ENERGY ASA SHS
FNMA GTD REMIC P/T 12-41 BA	FORTESCUE METALS G NPV	FREENET AG AG NPV(BR)
FNMA GTD REMIC P/T 12-51 ND	FORTINET INC	FREEPORT MCMORAN 2/13 TLA DD
FNMA GTD REMIC P/T 12-80 EV	FORTIS INC	FREEPORT-MCMORAN COPPER & GOLD
FNMA GTD REMIC P/T 12-M17 ASQ2	FORTRESS CREDIT 14-3A C 144A	FREEPORT-MCMORAN INC
FNMA GTD REMIC P/T 13-M3 ASQ2	FORTRESS CREDIT 14-3A D 144A	FREESCALE 9/13 B5 TLB
FNMA GTD REMIC P/T 14-M3 AB2	FORTRESS INVESTMENT FUND IV	FREESCALE SEMICONDUCTOR INC
FNMA GTD REMIC P/T 99-T2 A1	FORTRESS INVESTMENT FUND LLC	FREESCALE SEMICONDUCTOR LTD
FOB ICE CCP COLLATERAL	FORTRESS INVESTMENT FUND V A	FREIGHTWAYS LTD NPV
FOCUS BRANDS (2ND LIEN 2/12)	FORTUM OYJ FIM20	FRENCH TREASURY NOTE BTAN
FOCUS BRANDS 4/13 TL	FORTUNE BRANDS HOME & SECURITY	FRESENIUS MEDICAL CARE AG & CO
FOEKISHA CO LTD JPY50 CFD	FORTUNE REAL ESTATE INVESTMENT	FRESENIUS SE & CO KGAA
FOGO DE CHAO 7/12 TLB	FORUM ENERGY TECHNOLOGIES INC	FRESH DEL MONTE PRODUCE
FOMENTO DE CONSTRUCCIONES Y	FORUS S A COM NPV	FRESNILLO PLC
FOMENTO ECONOMICO MEXICANO SAB	FOSSIL GROUP INC	FRESNILLO PLC ORD CFD
FONAR CORP	FOSTER ELECTRIC CO JPY CO CFD	FRIENDS LIFE GROUP LIMITED
FONCIERE DES REGIO EUR2	FOSTER WHEELER AG COM	FRONTIER COMMUNICATIONS CORP
FONDIARIA-SAI CFD	FOSUN INTERNATIONAL	FSN CAPITAL IV
FOOT LOCKER INC	FOUNDING CONSTRUCTION & DEV	FSP TECHNOLOGY INC TWD10
FORBO HLDGS AG CHF0.1 (REGD)	FOUNTAIN SET HLDGS ORD HK\$0.20	FT LAUDERDALE GALLERIA
FORD AUTO SECURITIZATION TRUST	FOX CHASE BANCORP INC	FTI CONSULTING INC
FORD CREDIT AUTO 14-1 A 144A	FRAC TECH INTERNATIONAL 4/14	FTS INTERNATIONAL INC 144A
FORD CREDIT AUTO LEASE TR A A3	FRANCE (GOVT OF)	FTSE 100 INDEX FUTURE (LIF)
FORD CREDIT AUTO LEASE TR B A3	FRANCE GOVERNMENT BOATE-INFLAT	FUCHS PETROLUB SE
FORD CREDIT AUTO OWNER TR A A3	FRANCE GOVERNMENT BOATI-INFLAT	FUDO CONSTRUCTION JPY50 CFD
FORD CREDIT AUTO OWNER TR A A4	FRANCE GOVERNMENT BOND OAT	FUDO TETRA CORP
FORD CREDIT AUTO OWNER TR B A4	FRANCE GOVT OF	FUGRO NV CVZ EURO0.05
FORD CREDIT AUTO OWNER TR C A4	FRANCE TELECOM SA	FUJI ELECTRIC CO LTD
FORD CREDIT AUTO OWNER TRU A B	FRANCE TELECOM SA NT	FUJI HEAVY INDUSTRIES LTD
FORD CREDIT AUTO OWNER TRU A C	FRANCISCO PARTNERS II L P	FUJI HEAVY INDUSTRIES LTD CFD
FORD CREDIT AUTO OWNER TRU B B	FRANCISCO PARTNERS III	FUJI HEAVY LTD Y50

FUJI HOLDINGS CO CFD	GAGFAH SA	GE COML MTG CORP 05-C3 J 144A
FUJI KIKO CO LTD JPY50	GALAXY ENTERTAINMENT GROUP LTD	GE EQUIPMENT SMALL 1A A3 144A
FUJI KYUKO CO JPY 50 CFD	GALENICA AG CHF.1 (REGISTERED)	GEA GROUP AG NPV
FUJI OIL CO LTD/OSAKA Y50	GALP ENERGIA SGPS EUR1	GEBERIT CHF0.10 (REGD) (POST
FUJI PHARM CO LTD JPY50	GALP ENERGIA SGPS SA	GECINA EUR7.50
FUJI PHARM CO LTD JPY50 CFD	GALTON ONSHORE MORTGAGE	GEELY AUTOMOBILE HLDGS LTD
FUJI PHOTO FILM CO LTD CFD	GAM HOLDING LTD	GEM DIAMOND ORD USD 0.01 (WI)
FUJI SOFT INC JPY50	GAMECARD-JOYCO HOLDINGS INC	GEM LIGOS III LTD 3A A1 144A
FUJIFILM HOLDINGS CORP	GAMESA CORP TECNO EURO.17	GEMALTO EUR 1
FUJIFILM HOLDINGS CORP NPV	GAMESTOP CORP	GEMALTO EUR 1 CFD
FUJIKURA KASEI CO CFD	GAMING AND LEISURE PROPERTIES	GEMALTO NV
FUJIKURA KASEI CO JPY50	GANNETT CO INC	GEMEINSAME BUNDESLAENDER
FUJISHOJI CO LTD NPV	GANNETT CO INC 144A	GEMINI SECR DISC
FUJI-TEC Y50	GAP INC/THE	GENEL ENERGY PLC CFD
FUJITSU GENERAL Y50	GARMIN LTD	GENERAC HOLDINGS INC
FUJITSU GENERAL Y50 CFD	GARRISON CAPITAL INC	GENERAL DYNAMICS CORP
FUJITSU KIDEN JPY50	GARTNER INC	GENERAL ELEC CAP CORP
FUJITSU LTD CFD	GAS NAT SDG SA EUR1	GENERAL ELEC CAP MTN #TR 00528
FUJITSU NPV	GAS NATURAL SDG SA	GENERAL ELECTRIC CAPITAL CORP
FUKOKU CO LTD JPY50	GAS OIL FUTURE (ICE)	GENERAL ELECTRIC CO
FUKUDA CORP Y50	GASLOG LTD	GENERAL GROWTH PROPERTIES INC
FUKUDA DENSHI CO LTD	GASLOG PARTNERS LP UNIT LTD	GENERAL MARITIME CORP
FUKUI BANK CFD	GASOLINE RBOB FUT (NYM)	GENERAL MARITIME CORPORATION
FUKUOKA FINANCIAL GROUP INC	GASOLINE RBOB FUTURE (NYM)	GENERAL MILLS INC
FUKUSIMA INDS CORP JPY50	GATEGROUP HOLDING AG	GENERAL MOLY INC
FULGENT SUN INTERNATIONAL	GATES GLOBAL 6/14 (USD)	GENERAL MOTORS CO
FULTON FINANCIAL CORP	GATX CORP	GENERALE DE SANTE EUR0.75
FULTON STREET CDO 1A A1B 144A	GAZ DE FRANCE CFD	GENERATION IM GLOBAL EQUITY FD
FUNAI CONSULTING NPV CFD	GAZTRANSPORT ET TECHNIGAZ SA	GENESEE & WYOMING INC
FUNDO DE INVESTIMENTO IMOBILIA	GBL ONE R/EST INV GLOBAL CFD	GENESIS ENERGY LP
FURIEX PHARMACEUTICALS INC	GBP INTEREST	GENESIS FUNDING LTD 1A G1 144A
FURUKAWA BATTERY CFD	GBST HOLDINGS LTD	GENESIS HEALTHCARE 10/12 TLB
FURUNO ELECTRIC CO Y50 CFD	GCA SAVVIAN CORP	GENESYS 11/13 (USD) COV-LITE
FURUSATO INDUSTRIES NPV	GCO EDUCATION LOAN 2A A2L 144A	GENIE ENERGY LTD
FUSION-IO INC	GDF SUEZ	GENKI SUSHI CO JPY50 CFD
FUSO CHEMICAL CO JPY50	GDF SUEZ EUR1	GENMAB AS DKK1(BEARER)
FUSO PHARMACEUTICAL INDS Y50	GE BUSINESS LOAN TRU 2A B 144A	GENON ENERGY INC
FUTABA INDUSTRIAL Y50	GE CAPITAL COMMERCIAL M C3 A7B	GENPACT LTD
FUYO GENERAL LEASE CO LTD CFD	GE CAPITAL COMMERCIAL MO C1 A4	GENTEX CORP
FXCM INC	GE CAPITAL COMMERCIAL MO C1 A5	GENTHERM INC COM
G4S PLC ORD GBP0.25	GE CAPITAL CREDIT CARD MAS 1 A	GENTING HONG KONG LTD USD0.10
G-7 HOLDINGS INC JPY50	GE CAPITAL CREDIT CARD MAS 4 A	GENTING MALAYSIA BERHAD
GABONESE REPUBLIC	GE CAPITAL CREDIT CARD MAS 6 B	GENTING SINGAPORE PLC USD0.10
GABS 114A AELTUS CBO	GE CAPITAL CREDIT CARD MAS 7 A	GENTIVA HEALTH SERVICES INC
GAEC EDUCACAO SA	GE CAPITAL MORTGAGE FUN HE3 A5	GENTIVA HEALTH SVCS 10/13 TLB

GENUINE PARTS CO	GLADSTONE CAPITAL CORP	GMAC COMMERCIAL MORT C3 K 144A
GENUS ORD GBP0.10	GLADSTONE INVESTMENT CORP	GMAC COMMERCIAL MORTGAGE C1 A4
GENWORTH FINANCIAL INC	GLANBIA ORD EUR0.06 CFD	GMAC COMMERCIAL MORTGAGE C2I K
GENWORTH HOLDINGS INC	GLAXOSMITHKLINE CAPITAL INC	GMAC COMMERCIAL MORTGAGE C3 A4
GENWORTH MI CANADA INC	GLAXOSMITHKLINE CAPITAL PLC	GMACM HOME EQU HE4 A2VN 144A
GENZYME CORP	GLAXOSMITHKLINE CONSUMER	GMACM MORTGAGE LOAN TRU AR2 4A
GEO GROUP INC/THE	GLAXOSMITHKLINE CONSUMER NIGER	GMB KOREA CORP
GEO HOLDINGS CORPORATION	GLAXOSMITHKLINE ORD GBP0.25	GMO INTERNET INC
GEODESIC LTD INR2	GLAXOSMITHKLINE PLC	GMO PAYMENT GATEWAY INC CFD
GEOMETRIC LTD INR2	GLAXOSMITHKLINE PLC CFD	GMO PAYMENT GATEWAY INC NPV
GEOPARK LATIN AMERICA LTD 144A	GLEACHER MEZZANINE FUND II LP	GN STORE NORD DKK4
GEORGIA POWER CO	GLEACHER MEZZANINE FUND LP	GNC HOLDINGS INC
GEOSPACE TECHNOLOGIES CORP	GLENCORE FUNDING LLC 144A	GNMA POOL #0162192
GERBER SCIENTIFIC INC COM	GLENCORE INTL PLC ORD USD0 CFD	GNMA POOL #0164708
GERDAU SA	GLENCORE PLC	GNMA POOL #0191638
GERDAU TRADE INC 144A	GLENMARK PHARM INR1.00	GNMA POOL #0203058
GERICOM AG EUR1	GLIMCHER REALTY TRUST	GNMA POOL #0208529
GERMANY (FED REP) BDS	GLITNIR BANKI HF	GNMA POOL #0209804
GEROVA LTD ORD SHS	GLOBAL & YUASA BATTERY CO	GNMA POOL #0271730
GERRESHEIMER GROUP NPV (BR)	GLOBAL CASH ACCESS HOLDINGS IN	GNMA POOL #0274765
GERRY WEBER INTL AG NPV (REG)	GLOBAL EAGLE ENTERTAINMENT INC	GNMA POOL #0274845
GET SA EUR0.40 (POST	GLOBAL LOGISTIC PROPERTIES LTD	GNMA POOL #0276322
GET SA EUR0.40 POST CONSLDTN	GLOBAL MIXED-MODE TECHNOLOGY	GNMA POOL #0278752
GETINGE AB SER'B'NPV	GLOBAL PAYMENTS INC	GNMA POOL #0283858
GFI GROUP INC	GLOBAL PORTS INVESTMENT LTD	GNMA POOL #0291118
GFK SE NPV	GLOBAL SHIP LEASE INC NEW SHS	GNMA POOL #0294096
G-FORCE 2005-RR LLC RRA B 144A	GLOBAL SOURCE LTD SHS	GNMA POOL #0297527
GFPT PUBLIC CO LTD-NVDR	GLOBAL TEL LINK 5/13 2ND LIEN	GNMA POOL #0299710
GFT TECHNOLOGY NPV	GLOBAL X FTSE GREECE 20 ETF	GNMA POOL #0304488
GHANA COMMERCIAL BANK NPV	GLOBAL YATIRIM HOL TRY1	GNMA POOL #0316417
GHANA GOVERNMENT BOND	GLOBALLOGIC 12/13 TLB	GNMA POOL #0317599
GIANT MANUFACTURING CO TWD10	GLOBALTRANS INVESTMENT PLC GDR	GNMA POOL #0319280
GIGA-BYTE TECHNOLOGY CO TWD10	GLOBE SPECIALTY METALS INC	GNMA POOL #0319432
G-III APPAREL GROUP LTD	GLOBE UNION INDUST TWD10	GNMA POOL #0320622
GILDAN ACTIVEWEAR INC	GLOBUS MEDICAL INC A	GNMA POOL #0326446
GILEAD SCIENCES INC	GLORIA MATERIAL TECHNOLOGY	GNMA POOL #0326843
GIMV NPV	GLORIOUS SUN ENTERPRISE	GNMA POOL #0330530
GINKO INTERNATIONAL CO LTD	GLORY KOGYO Y50	GNMA POOL #0333352
GINTECH ENERGY CORP	GLP J-REIT	GNMA POOL #0341673
GIVAUDAN AG CHF10	GLU MOBILE INC	GNMA POOL #0343613
GIVEN IMAGING ORD SHS	GLUSKIN SHEFF + ASSOCIATES INC	GNMA POOL #0344202
GJENSIDIGE FORSIKRING ASA	GLYCOMIMETICS INC	GNMA POOL #0345885
GKN ORD GBP0.01	GMAC COML 1997-C2 CL H 144A	GNMA POOL #0351170
GKN PLC CFD	GMAC COMMERCIAL MORT C1 H	GNMA POOL #0351408
GLACIER BANCORP INC	GMAC COMMERCIAL MORT C1 K	GNMA POOL #0352050

GNMA POOL #0357737	GNMA POOL #0616011	GNMA POOL #0720075
GNMA POOL #0361382	GNMA POOL #0616361	GNMA POOL #0720209
GNMA POOL #0362222	GNMA POOL #0616980	GNMA POOL #0721227
GNMA POOL #0367098	GNMA POOL #0617057	GNMA POOL #0722770
GNMA POOL #0369368	GNMA POOL #0617150	GNMA POOL #0723354
GNMA POOL #0373730	GNMA POOL #0618886	GNMA POOL #0726139
GNMA POOL #0385503	GNMA POOL #0619187	GNMA POOL #0729349
GNMA POOL #0386561	GNMA POOL #0622122	GNMA POOL #0733673
GNMA POOL #0386697	GNMA POOL #0623352	GNMA POOL #0733871
GNMA POOL #0391574	GNMA POOL #0626066	GNMA POOL #0734425
GNMA POOL #0419161	GNMA POOL #0630106	GNMA POOL #0737033
GNMA POOL #0423838	GNMA POOL #0634828	GNMA POOL #0737423
GNMA POOL #0429778	GNMA POOL #0638234	GNMA POOL #0737942
GNMA POOL #0433820	GNMA POOL #0639909	GNMA POOL #0738111
GNMA POOL #0442018	GNMA POOL #0642501	GNMA POOL #0738635
GNMA POOL #0463811	GNMA POOL #0643349	GNMA POOL #0738950
GNMA POOL #0470009	GNMA POOL #0644789	GNMA POOL #0744379
GNMA POOL #0473656	GNMA POOL #0646729	GNMA POOL #0745133
GNMA POOL #0477481	GNMA POOL #0648601	GNMA POOL #0752991
GNMA POOL #0486793	GNMA POOL #0652555	GNMA POOL #0758905
GNMA POOL #0500269	GNMA POOL #0652746	GNMA POOL #0761925
GNMA POOL #0503460	GNMA POOL #0655260	GNMA POOL #0767301
GNMA POOL #0520056	GNMA POOL #0659695	GNMA POOL #0771242
GNMA POOL #0536310	GNMA POOL #0669020	GNMA POOL #0778793
GNMA POOL #0550727	GNMA POOL #0672628	GNMA POOL #0779242
GNMA POOL #0551755	GNMA POOL #0675926	GNMA POOL #0780041
GNMA POOL #0551757	GNMA POOL #0677207	GNMA POOL #0780082
GNMA POOL #0551817	GNMA POOL #0684206	GNMA POOL #0780517
GNMA POOL #0553057	GNMA POOL #0687719	GNMA POOL #0780589
GNMA POOL #0553167	GNMA POOL #0690156	GNMA POOL #0781567
GNMA POOL #0561390	GNMA POOL #0690910	GNMA POOL #0781690
GNMA POOL #0565159	GNMA POOL #0692606	GNMA POOL #0781746
GNMA POOL #0579509	GNMA POOL #0697848	GNMA POOL #0781829
GNMA POOL #0595818	GNMA POOL #0698035	GNMA POOL #0781905
GNMA POOL #0598138	GNMA POOL #0698236	GNMA POOL #0781961
GNMA POOL #0602794	GNMA POOL #0699114	GNMA POOL #0782046
GNMA POOL #0604141	GNMA POOL #0700806	GNMA POOL #0782049
GNMA POOL #0604661	GNMA POOL #0702046	GNMA POOL #0782371
GNMA POOL #0607122	GNMA POOL #0704207	GNMA POOL #0782520
GNMA POOL #0610850	GNMA POOL #0704506	GNMA POOL #0782560
GNMA POOL #0612233	GNMA POOL #0704542	GNMA POOL #0782631
GNMA POOL #0613820	GNMA POOL #0704575	GNMA POOL #0782872
GNMA POOL #0614191	GNMA POOL #0712078	GNMA POOL #0782949
GNMA POOL #0615583	GNMA POOL #0713333	GNMA POOL #0783292
GNMA POOL #0615869	GNMA POOL #0717038	GNMA POOL #0783313

GNMA POOL #0783375	GNMA GTD REMIC P/T 09-93 HB	GNMA GTD REMIC P/T 13-55 A
GNMA POOL #0793903	GNMA GTD REMIC P/T 09-94 LF	GNMA GTD REMIC P/T 13-72 AC
GNMA POOL #0794603	GNMA GTD REMIC P/T 10-122 C	GNMA II POOL #0004037
GNMA POOL #0AA2654	GNMA GTD REMIC P/T 10-124 C	GNMA II POOL #0004061
GNMA POOL #0AA2672	GNMA GTD REMIC P/T 10-132 B	GNMA II POOL #0004169
GNMA POOL #0AA3000	GNMA GTD REMIC P/T 10-14 A	GNMA II POOL #0004222
GNMA POOL #0AA4609	GNMA GTD REMIC P/T 10-140 AB	GNMA II POOL #0004343
GNMA POOL #0AA8341	GNMA GTD REMIC P/T 10-140 C	GNMA II POOL #0004399
GNMA POOL #0AA8583	GNMA GTD REMIC P/T 10-155 B	GNMA II POOL #0004696
GNMA POOL #0AB7970	GNMA GTD REMIC P/T 10-87 LH	GNMA II POOL #0004697
GNMA POOL #0AC3661	GNMA GTD REMIC P/T 10-96 A	GNMA II POOL #0004853
GNMA POOL #0AC3938	GNMA GTD REMIC P/T 10-H12 PT	GNMA II POOL #0004923
GNMA POOL #0AD1621	GNMA GTD REMIC P/T 11-1 B	GNMA II POOL #0004978
GNMA POOL #0AD1699	GNMA GTD REMIC P/T 11-105 B	GNMA II POOL #0004979
GNMA POOL #0AE3868	GNMA GTD REMIC P/T 11-109 AC	GNMA II POOL #0005055
GNMA POOL #0AE6953	GNMA GTD REMIC P/T 11-109 B	GNMA II POOL #0005260
GNMA POOL #0AE7714	GNMA GTD REMIC P/T 11-109 C	GNMA II POOL #0005307
GNMA POOL #0AF5843	GNMA GTD REMIC P/T 11-110 A	GNMA II POOL #0005334
GNMA POOL #0AG7484	GNMA GTD REMIC P/T 11-110 B	GNMA II POOL #0082468
GNMA GTD REMIC P/T 01-16 Z	GNMA GTD REMIC P/T 11-126 AB	GNMA II POOL #0082478
GNMA GTD REMIC P/T 03-4 LD	GNMA GTD REMIC P/T 11-127 C	GNMA II POOL #0082483
GNMA GTD REMIC P/T 04-45 ZS	GNMA GTD REMIC P/T 11-15 C	GNMA II POOL #0082600
GNMA GTD REMIC P/T 04-88 MG	GNMA GTD REMIC P/T 11-16 A	GNMA II POOL #0082625
GNMA GTD REMIC P/T 04-9 ZS	GNMA GTD REMIC P/T 11-161 B	GNMA II POOL #0082762
GNMA GTD REMIC P/T 05-87 C	GNMA GTD REMIC P/T 11-161 C	GNMA II POOL #0082827
GNMA GTD REMIC P/T 06-31 E	GNMA GTD REMIC P/T 11-19 WJ	GNMA II POOL #0710035
GNMA GTD REMIC P/T 06-39 D	GNMA GTD REMIC P/T 11-38 AB	GNMA II POOL #0710065
GNMA GTD REMIC P/T 06-63 B	GNMA GTD REMIC P/T 11-38 B	GNMA II POOL #0710078
GNMA GTD REMIC P/T 07-12 B	GNMA GTD REMIC P/T 11-38 C	GNMA II POOL #0710083
GNMA GTD REMIC P/T 07-14 PB	GNMA GTD REMIC P/T 11-67 AF	GNMA II POOL #0710087
GNMA GTD REMIC P/T 07-35 NE	GNMA GTD REMIC P/T 11-67 B	GNMA II POOL #0721566
GNMA GTD REMIC P/T 08-30 AB	GNMA GTD REMIC P/T 11-77 B	GNMA II POOL #0725631
GNMA GTD REMIC P/T 08-59 C	GNMA GTD REMIC P/T 11-86 C	GNMA II POOL #0731503
GNMA GTD REMIC P/T 08-65 ME	GNMA GTD REMIC P/T 11-96 AD	GNMA II POOL #0751413
GNMA GTD REMIC P/T 08-66 UM	GNMA GTD REMIC P/T 12-131 A	GNMA II POOL #0759375
GNMA GTD REMIC P/T 08-86 D	GNMA GTD REMIC P/T 12-135 AB	GNMA II POOL #0765225
GNMA GTD REMIC P/T 09-119 B	GNMA GTD REMIC P/T 12-135 AC	GNMA II POOL #0766545
GNMA GTD REMIC P/T 09-3 C	GNMA GTD REMIC P/T 12-147 AE	GNMA II POOL #0783366
GNMA GTD REMIC P/T 09-46 G	GNMA GTD REMIC P/T 12-35 A	GNMA II POOL #0783417
GNMA GTD REMIC P/T 09-5 B	GNMA GTD REMIC P/T 12-43 VB	GNMA II POOL #0783418
GNMA GTD REMIC P/T 09-64 ZN	GNMA GTD REMIC P/T 12-70 AB	GNMA II POOL #0AA6149
GNMA GTD REMIC P/T 09-70 AW	GNMA GTD REMIC P/T 13-101 AG	GNMA II POOL #0AC9903
GNMA GTD REMIC P/T 09-86 A	GNMA GTD REMIC P/T 13-150 VQ	GNMA II POOL #0MA0025
GNMA GTD REMIC P/T 09-87 CB	GNMA GTD REMIC P/T 13-29 AC	GNMA II POOL #0MA0154
GNMA GTD REMIC P/T 09-93 EJ	GNMA GTD REMIC P/T 13-32 B	GNMA II POOL #0MA0223

GNMA II POOL #0MA0233	GOLDCORP INC	GRANGE RESOURCES NPV POST
GNMA II POOL #0MA0391	GOLDCREST CO CFD	GRANITE CONSTRUCTION INC
GNMA II POOL #0MA0461	GOLDCREST CO JPY50	GRANULES INDIA LTD
GNMA II POOL #0MA0483	GOLDEN AGRI-RESOURCES LTD	GRAPE KING INC
GNMA II POOL #0MA0514	GOLDEN LEGACY PTE LTD 144A	GRAPHIC PACKAGING INTERNATIONAL
GNMA II POOL #0MA0624	GOLDEN LIVING (5/11) TLB	GRAY TELEVISION 6/14 COV-LITE
GNMA II POOL #0MA0699	GOLDEN STAR RESOURCES LTD	GRAY TELEVISION INC
GNMA II POOL #0MA0701	GOLDENTREE LOAN 07-5A E 144A	GRAYSON CLO LTD 1A C 144A
GNMA II POOL #0MA0712	GOLDMAN SACHS GROUP INC	GREAT CANADIAN GAMING CORP
GNMA II POOL #0MA0719	GOLDMAN SACHS GROUP INC/THE	GREAT EAGLE HLDGS HK0.50
GNMA II POOL #0MA0797	GOLDPOINT PARTNERS	GREAT EASTERN HLDG SGD0.50
GNMA II POOL #0MA0851	GOLTAS GOLLER BOLGESI CIMENTO	GREAT EASTERN SHIPPING INR10
GNMA II POOL #0MA0852	GOLUB CAPITAL BDC INC	GREAT HILL EQUITY PARTNERS II
GNMA II POOL #0MA0855	GOME ELECTRICAL AP HKD0.1	GREAT HILL EQUITY PARTNERS III
GNMA II POOL #0MA0908	GOODBABY INTERNATIONAL HOLDING	GREAT HILL EQUITY PARTNERS IV
GNMA II POOL #0MA0934	GOODMAN FIELDER NPV	GREAT HILL EQUITY PARTNERS L P
GNMA II POOL #0MA0937	GOODMAN LTD	GREAT PLAINS ENERGY INC
GNMA II POOL #0MA0938	GOODYEAR TIRE & RUBBER CO/THE	GREAT PORTLAND ESTATES ORD
GNMA II POOL #0MA1010	GOOGLE INC	GREAT PORTLAND ESTATES ORD CFD
GNMA II POOL #0MA1015	GORDMANS STORES INC	GREAT SOUTHERN BANCORP INC
GNMA II POOL #0MA1016	GOURMET MASTER TWD10	GREAT WALL MOTOR COMPANY LTD
GNMA II POOL #0MA1109	GOURMET NAVIGATOR INC NPV CFD	GREAT WEST LIFECO INC
GNMA II POOL #0MA1156	GOVERNMENT OF CANADA	GREATBATCH INC
GNMA II POOL #0MA1223	GP PORTFOLIO TR 14-GPP D 144A	GREATEK ELECTRONICS INC TWD10
GNMA II POOL #0MA1227	GP PORTFOLIO TR 14-GPP E 144A	GREDE HOLDINGS 5/14 TLB
GNMA II POOL #0MA1265	GP STRATEGIES CORP	GREE INC NPV
GNMA II POOL #0MA1266	GPO SIMEC SA SER'B'NPV	GREE INC NPV CFD
GNMA II POOL #0MA1350	GPT GROUP	GREEN CENTURY BALANCED FUND
GNMA II POOL #0MA1374	GRACO INC	GREEN CROSS CORPOR KRW5000
GNMA II POOL #0MA1446	GRAFTECH INTERNATIONAL LTD	GREEN DOT CORP
GNMA II POOL #0MA1461	GRAHAM HOLDINGS CO	GREEN PLAINS 6/14 TLB
GNMA II POOL #0MA1525	GRAHAM PARTNERS INVESTMENTS	GREEN TREE RECREATIONAL E C B2
GNMA II POOL #0MA1573	GRAINCORP 'N'NPV	GREENBRIAR CLO LT 07-1A C 144A
GNMA II POOL #0MA1603	GRAINGER PLC ORD GBP0.05	GREENBRIER COS INC CONV
GNMA II POOL #0MA1918	GRAMERCY REAL EST 06-1A B 144A	GRENCORE GROUP ORD CFD
GNMA II POOL #0MA1919	GRAMERCY REAL ESTAT 1A A1 144A	GRENCORE GROUP PLC
GNMA II POOL #0MA1920	GRAMERCY REAL ESTATE 1A B 144A	GREENE KING PLC CFD
GO DADDY 5/14 COV-LITE TL	GRAMMER AG NPV	GREENHILL & CO INC
GO-AHEAD GROUP ORD 10P	GRAN TIERRA ENERGY INC	GREENHUNTER RESOURCES INC
GODREJ CONSUMER PRODUCTS INR1	GRAND CANYON EDUCATION INC	GREENWICH CAP 05-GG3 CL K 144A
GOL LINHAS AEREAS INTELIGENTES	GRAND KOREA LEISURE CO LTD	GREENWICH CAP COML FDG 02 144A
GOLAR LNG LIMITED SHS	GRAND PACIFIC BUSINE 1A A 144A	GREENWICH STREET CAP PARTNERS
GOLAR LNG PARTNERS LP	GRAND PACIFIC PETROCHEMICAL	GREIF INC
GOLD 100 OZ FUTURE (CMX)	GRAND PARKWAY TRANSPRTN CORP T	GRENADA GOVERNMENT INTERNATIONAL
GOLD HILL VENTURE LENDING 03-A	GRANDY HOUSE CORPO NPV	GREYWOLF CLO LTD 1A D 144A

GRIFFIN LAND & NURSERIES INC	GS MORTGAGE SECURI GCJ7 E 144A	GUGGENHEIM STRUCTURE 3A E 144A
GRIFFON CORP	GS MORTGAGE SECURI RR2 A1 144A	GUGGENHEIM TECHNOLOGY VENTURES
GRIFOLS SA	GS MORTGAGE SECURIT CC1 A 144A	GUIDEWIRE SOFTWARE INC
GRIFOLS SA EUR0.5	GS MORTGAGE SECURIT GC5 D 144A	GUINNESS ANCHOR BERHAD MY\$0.50
GRIFOLS WORLDWIDE OP LTD 144A	GS MORTGAGE SECURIT GC5 F 144A	GUINNESS GHANA CEDI NPV
GROSVENOR RESIDENTIAL INVT	GS MORTGAGE SECURITI C1 D 144A	GUINNESS NIGERIA PLC NGN0.50
GROTECH PARTNERS V L P	GS MORTGAGE SECURITI C1 E 144A	GUITAR CENTER INC
GROUP 4 SECURICOR PLC CFD	GS MORTGAGE SECURITI C2 D 144A	GUJARAT ALKALIES INR10
GROUP COMERCIAL CHEDRAUI SA	GS MORTGAGE SECURITIES C GG4 D	GUJARAT IND POWER INR10
GROUP FIVE NPV	GS MORTGAGE SECURITIES GC10 A1	GUJARAT NARMADA VALLEY
GROUPE BOURBON NPV	GS MORTGAGE SECURITIES GC13 A1	GULFMARK OFFSHORE INC
GROUPE BRUXELLES L NPV	GS MORTGAGE SECURITIES GC6 A3	GULFPORT ENERGY CORP
GROUPE CRIT EUR0.36	GS MORTGAGE SECURITIES GCJ7 AS	GULLIVER INTERNATIONAL CFD
GROUPE FNAC	GS MORTGAGE SECURITIES GCJ7 C	GULLIVER INTERNATIONAL JPY50
GROUPE STERIA EUR1	GS MORTGAGE SECURITIES GCJ9 A3	GUNGHO ONLINE ENTERTAINMENT
GROUPON INC	GS MORTGAGE SECURITIES GG10 A4	GUNGHO ONLINE ENTMT NPV CFD
GRUH FINANCE LTD	GS MORTGAGE SECURITIES GG8 A4	GUNMA BANK Y50
GRUMA SAB DE CV SER 'B' NPV	GS MTG SEC CORP II 04-GG J	GUNZE Y50
GRUPO AEROMEXICO SAB DE CV	GS MTG SECS CORP 05-HE3 CTF B3	GUOCOLEISURE LIMITED USD0.20
GRUPO AEROPORTUARIO DEL CENTRO	GS MTG SECS II 04-GG2 K 144A	GURIT HOLDING AG CHF100 (BR)
GRUPO AEROPORTUARIO DEL PACIFI	GS MTG SECS TR 13-GCJ12 D 144A	GURUNAVI INC
GRUPO AVAL LTD 144A	GS MTG SECS TR 14-GC22 CL A-1	GVC HOLDINGS PLC
GRUPO BIMBO SAB DE CV 144A	GS MTG SECURITIES T GC5 E 144A	GYMBOREE CORP
GRUPO BIMBO SAB DE CV SER'A'	GS YUASA CORP NPV	H&E EQUIPMENT SERVICES INC
GRUPO BTG PACTUAL-UNIT	GSC PARTNERS CDO INVESTORS	H&R BLOCK INC
GRUPO FAMSA SAB DE CV NPV	GSC RECOVERY II LP	H&R REAL ESTATE INVESTMENT TR
GRUPO FINANCIERO BANORTE SAB	GSC RECOVERY III PARALLEL FUND	H20 RETAILING CORP Y50
GRUPO FINANCIERO GALICIA SA	GSI TECHNOLOGY INC	HACHIJUNI BANK LTD/THE
GRUPO FINANCIERO SANTANDER MEX	GSR MORTGAGE LOAN TRUST 10 2A1	HAIER ELECTRONICS GROUP CO LTD
GRUPO HERDEZ COM NPV	GSV CAPITAL CORP	HAIN CELESTIAL GROUP INC/THE
GRUPO INDUSTRIAL SALTILLO	GSW IMMOBILIEN AG	HAJIME CONSTRUCTION CO LTD
GRUPO KUO SAB DE CV 144A	GTCR FUND IX	HAKUDO CO LTD JPY50 CFD
GRUPO NUTRESA SA COP5	GTCR FUND VI LP	HAKUHODO DY HLDGS INC NPV
GRUPO SIMEC SAB DE CV	GTCR FUND VII LP	HAKUTO CO JPY50
GRUPO TELEVISA SA	GTCR FUND VIII LP	HALCON RESOURCES CORP
GRUPO TELEVISA SAB	GTE CORP	HALDEX AB SEK5
GRYPHON PARTNERS II LP	GTL TRADE FINANCE INC 144A	HALFORDS GROUP ORD GBP0.01
GRYPHON PARTNERS III	GTX INC	HALFORDS GROUP ORD GBP0.01 CFD
GS GLOBAL CORP	GUANGDONG KELON ELECTRICAL	HALIFAX CAPITAL PARTNERS LP
GS MORTGAGE SE 12-GCJ9 D 144A	GUANGZHOU AUTOMOBILE GROUP CO	HALLIBURTON CO
GS MORTGAGE SEC 13-GC16 D 144A	GUARANTY TRUST BANK GDR EACH	HALMA ORD 10P
GS MORTGAGE SEC RR3 A1S 144A	GUERBET EUR4.00	HALMA ORD 10P CFD
GS MORTGAGE SECUR G1 A2 144A	GUESS? INC	HALOZYME THERAPEUTICS INC
GS MORTGAGE SECURI GC13 D 144A	GUGGENHEIM STRUCT 05-2 144A	HALPERN DENNY FUND III LP
GS MORTGAGE SECURI GCJ7 D 144A	GUGGENHEIM STRUCT FDG 05 144A	HAMAMATSU PHOTONICS NPV

HAMAMATSU PHOTONICS NPV CFD	HARMAN INTERNATIONAL INDUSTRIE	HEALTHSTREAM INC
HAMMERSON ORD 25P REITS	HARP HIGH GRADE CDO I LTD PREF	HEATING OIL FUTURE (NYM)
HAMMERSON PLC CFD	HARRAH'S 2/12 EXTENDED B6 TLB	HEIDELBERGCEMENT AG
HAMPTON MANAGEMENT UNIT	HARRAH'S 5/14 B7 TLB	HEINEKEN HOLDING EUR1.6
HANA FINANCIAL HOLDINGS	HARRAH'S 9/09 TLB4	HEINEKEN NV 144A
HANA MICROELECTRONICS CO THB1	HARRIS CORP	HEINEKEN NV EUR1.60
HANA MICROELECTRONICS-FOREIG	HARSCO CORP	HEINZ 6/13 (USD) TLB1
HANA SMALL BUS 13-A A2B 144A	HARTFORD FINANCIAL SERVICES GR	HEITMAN AMERICA REAL ESTATE
HANCOCK HOLDING CO	HARTFORD LIFE GLOBAL FUNDING T	HEITMAN CAP MGMT
HANDSOME CORP KRW500	HARVARD APPARATUS REGENERATIVE	HEIWA CORP CFD
HANESBRANDS INC	HARVARD BIOSCIENCE INC	HELEN OF TROY LTD NEW
HANG FUNG GOLD TEC HKD0.10	HARVEY NORMAN HLDGS NPV	HELIX ENERGY SOLUTIONS GROUP I
HANG LUNG PROPERTIES LTD	HASBRO INC	HELLMAN & FRIEDMAN CAPITAL
HANG SENG BANK HK\$5	HASEKO CORP CFD	HELMERICH & PAYNE INC
HANG SENG INDEX FUTURE (HKG)	HASEKO CORP Y50	HELPHIRE GROUP ORD GBP0.001
HANKOOK TIRE CO LTD/NEW	HATTERAS FINANCIAL CORP	HELVETIA HOLDING AG CHF0.1
HANKOOK TIRE WORLDWIDE CO LTD	HAULOTTE GROUP EUR0.13	HEMISPHERE MEDIA 7/13 COV-LITE
HANKUK CARBON CO KRW500	HAWAIIAN ELECTRIC INDUSTRIES I	HENDERSON LAND DEVELOPMENT CO
HANKUK PAPER MFG KRW5000	HAYFIN SPECIAL OPP CREDIT	HENGDELI HOLDINGS LTD
HANKYN REIT INC REIT	HAYS ORD 1P	HENKEL AG & CO KGAA
HANKYU HANSHIN HOLDINGS INC	HAYS PLC CFD	HENKEL AG & CO KGAA NPV(BR)
HANKYU HANSHIN HOLDNGS INC CFD	HC INTERNATIONAL INC	HENNES & MAURITZ AB
HANNOVER RUECKVERSICHERUNG SE	HC STARCK 12/13 (USD) 1 TLE	HENRY SCHEIN INC
HANNSTAR BOARD CORP TWD10	HCA HOLDINGS INC	HERA CFD
HANNSTAR DISPLAY C TWD10	HCA INC	HERBALIFE LTD
HANOVER INSURANCE GROUP INC/TH	HCC INSURANCE HOLDINGS INC	HERCULES TECHNOLOGY GROWTH CAP
HANSHIN CONST KRW5000	HCL TECHNOLOGIES INR2(DEMAT)	HERMAN MILLER INC
HANSOL PAPER MANUFACTURING	HCP INC	HERMES INTERNATIONAL CFD
HANSSEM CO KRW1000	HD SUPPLY HOLDINGS INC	HERMES MICROVISION INC
HANWHA GENERAL INSURANCE CO	HDTFS INC	HERMLE BERTHOD NON VTG PRF NPV
HANWHA TIMEWORLD CO LTD	HEADLAND PRIVATE EQUITY FUND	HERON THERAPEUTICS INC
HARBOUR VEST INTL PRIVATE EQ	HEADWATERS INC	HERSHA HOSPITALITY TRUST
HARBOURVEST INTL PRIVATE EQUITY	HEALOGICS 6/14 COV-LITE TL	HERSHEY CO/THE
HARBOURVEST PARTNERS VIII -	HEALTH CARE REIT INC	HERTZ 10/12 ADD-ON TL
HARBOURVEST PTNRS VI FD LP	HEALTH CARE SELECT SECTOR SPDR	HERTZ CORP/THE
HARBOURVEST VENTURE VII	HEALTH INSURANCE INNOVATIONS I	HERTZ GLOBAL HOLDINGS INC
HARBOURVIEW CDO III 3A A 144A	HEALTH NET INC	HESS CORP
HARDINGE INC	HEALTHCARE REALTY TRUST INC	HEURTEY PETROCHEM EUR0.12
HARGREAVES LANSDOWN CFD	HEALTHCARE SERVICES GROUP INC	HEWLETT-PACKARD CO
HARGREAVES LANSDOWN ORD	HEALTHCARE TRUST OF AMERICA IN	HEXAGON AB
HARLAND CLARKE 1/14 COV-LITE	HEALTHCARE VENTURES FUND V	HEXAGON COMPOSITES NOK0.125
HARLAND CLARKE 4/13 COV-LITE	HEALTHCARE VENTURES VI	HEXAWARE TECHNOLOGIES LTD INR2
HARLEY-DAVIDSON FINANCIAL 144A	HEALTHCARE VENTURES VII L P	HEXCEL CORP
HARLEY-DAVIDSON INC	HEALTHCARE VENTURES VIII LP	HEXION US FINANCE CORP / HEXIO
HARLEY-DAVIDSON MOTORCYCL 1 A4	HEALTHSOUTH CORP	HEXPOL

HFF INC	HITACHI CAPITAL JPY50 CFD	HOME EQUITY MORTGAGE LOA H1 A1
HG CAPITAL 7 A LP	HITACHI CHEMICAL CO LTD Y50	HOME INNS & HOTELS MANAGEMENT
HHI HOLDINGS 2/13 TLB	HITACHI CONSTRUCTION MACHINERY	HOME LOAN SERVICES 6/13 TLB
HIAP HOE LTD	HITACHI HIGH TECHNOLOGIES CORP	HOME PRODUCT CENTRE THB1(ALIEN
HIBBETT SPORTS INC	HITACHI HIGH-TECHNOLOGIES CORP	HOME PROPERTIES INC
HI-CRUSH 4/14 COV-LITE TLB	HITACHI KOKUSAI ELECTRIC JPY50	HOME RETAIL GROUP ORD GBP0
HIG BAYSIDE DEBT LBO II	HITACHI LTD	HOMEAWAY INC
HIG BAYSIDE LOAN OPPORTUNITY	HITACHI LTD CFD	HOMEAWAY INC 144A
HIG EUROPE CAPITAL PARTNERS II	HITACHI METALS Y50	HOMESERVE ORD GBP0.025
HIG GROWTH BUYOUTS & EQUITY	HITACHI METALS Y50 CFD	HON HAI PRECISION GDR(REP 2
HIGASHI NIHON HOUSE CO Y50	HITACHI NPV	HON HAI PRECISION INDUSTRY CO
HIGH ARCTIC ENERGY SERVICES	HITACHI TRNSPT SYS Y50	HONDA AUTO RECEIVABLES 20 3 A3
HIGH CAP PTR VII	HITACHI ZOSEN FUKUI CORP NPV	HONDA AUTO RECEIVABLES 20 4 A4
HIGHLAND CAPITAL PARTNERS VI	HITTITE MICROWAVE CORP	HONDA AUTO RECEIVABLES OW 1 A4
HIGHLAND CONSUMER FUND I LP	HJ HEINZ CO	HONDA AUTO RECEIVABLES OW 2 A3
HIGHLAND GOLD MINI ORD	HJ HEINZ FINANCE CO 144A	HONDA AUTO RECEIVABLES OW 3 A3
HIGHWOODS PROPERTIES INC	HKR INTERNATIONAL HK\$0.25	HONDA MOTOR CO LTD
HIGHWOODS REALTY LP	HKSCAN OYJ EUR1.7 SER 'A'	HONDA MOTOR CO NPV
HIKARI TSUSHIN INC JPY50	HKT TRUST / HKT LTD	HONDA MOTOR CO NPV CFD
HIKMA PHARMACEUTICALS CFD	HKT TRUST AND HKT LTD RTS 2014	HONDURAS GOVERNMENT INTER 144A
HIKMA PHARMACEUTICALS ORD	HMB CAP TR V CAP SECS 144A	H-ONE CO LTD
HILAND PART LP/CORP 144A	HMS HOLDINGS CORP	HONEYS CO LTD NPV CFD
HILDENE CLO 14-2A C 144A	HNI CORP	HONEYWELL INTERNATIONAL INC
HILDENE CLO LTD 2A D 144A	HOCHTIEF AG NPV	HONG KONG & CHINA GAS CO LTD
HILL & SMITH ORD GBP0.25	HOGY MEDICAL CO Y50	HONG KONG AND SHANGHAI HOTELS
HILLMAN GROUP INC/THE	HOHSUI CORP JPY50 CFD	HONG KONG EXCHANGES & CLEARING
HILL-ROM HOLDINGS INC	HOKKAN HOLDINGS LIMITED Y50	HONG LEONG ASIA SGD0.20
HILLSHIRE BRANDS CO	HOKUETSU INDS CO JPY50	HONGKONG LAND HLDGS LTD ORD
HILTON HOTELS 9/13 COV-LITE	HOKUETSU PAPER MILLS CFD	HOOKER FURNITURE CORP
HILTON USA TRUST HLT AFX 144A	HOKUHOKU FINANCIAL GROUP INC	HOOSIERS HLDGS CO LTD CFD
HILTON USA TRUST HLT EFX 144A	HOKURIKA ELECTRICAL CONSTR CO	HOPLITE CAPITAL MANAGEMENT
HILTON WORLDWIDE FINANCE 144A	HOKURIKU ELEC PWR CO INC Y500	HORACE MANN EDUCATORS CORP
HILTON WORLDWIDE HOLDINGS INC	HOLCIM CHF2 (REGD)	HORIZON NORTH LOGISTICS INC
HINES US OFFICE VALUE ADDED	HOLCIM INDONESIA TBK IDR500	HORIZON PHARMA INC
HINGHAM INSTITUTION FOR SAVING	HOLLY ENERGY PARTNERS LP	HORIZON STRATEGIC FUND LP
HINO MOTORS LTD CFD	HOLLY ENERGY PARTNERS LP / HOL	HORIZON TECHNOLOGY FINANCE COR
HINO MOTORS LTD Y50	HOLLYFRONTIER CORP	HORMEL FOODS CORP
HIPEP V-ASIA PACIFIC & REST OF	HOLLYSYS AUTOMATION	HORNBECK OFFSHORE SERVICES INC
HIRANO TECSEED CO JPY50	HOLMEN AB SEK50 SER'B'	HORNBECK OFFSHORE SVCS INC
HIROSE ELECTRONICS	HOLOGIC INC	HORSEHEAD HOLDING CORP
HIROSHIMA BK Y50	HOMBURG INVEST INC	HORSESHOE BALTIMORE 4/13 TLB
HISAMITSU PHARM CO NPV	HOME BANCORP INC	HOSIDEN CORP CFD
HISCOX LTD CONS LINE CFD	HOME BANCSHARES INC/AR	HOSPIRA INC
HISCOX LTD CONSOLIDATED LINE	HOME DEPOT INC/THE	HOSPITALITY PROP TRUST PFD STK
HITACHI CAPITAL JPY50	HOME EQUITY LOAN TRUST HSA4 A	HOSPITALITY PROPERTIES TRUST

HOST HOTELS & RESORTS INC	HUNT COS INC 144A	IBERIABANK CORP
HOST HOTELS & RESORTS LP	HUNTER FAN 12/12 TL	IBERSOL SGPS SA PTE100
HOST MARRIOTT CORP NEW COM	HUNTING PLC CFD	IBIDEN CO Y50
HOSTESS BRANDS COV-LITE TL	HUNTING PLC ORD 25P	IBS GROUP HOLDINGS LTD GDR
HOT TOPIC INC 144A	HUNTINGTON BANCSHARES INC/OH	ICA GRUPPEN AB
HOTEL SHILLA CO KSWN5000	HUNTINGTON INGALLS INDUSTRIES	ICADE NPV (POST MERGER)
HOUGHTON 12/12 2ND LIEN (USD)	HUNTINGTON NATIONAL BANK/THE	ICAHN ENTERPRISES LP
HOUSE FOOD INDUSTRIAL CO CFD	HUNTSMAN CORP	ICAHN ENTERPRISES LP / ICAHN E
HOUSTON TX UTILITY SYS REVENUE	HUNTSMAN INTERNATIONAL 3/11	ICAP ORD GBP0.10
HOWARD HUGHES CORP/THE	HUNTSMAN INTERNATIONAL LLC	ICAP PLC CFD
HOWARD HUGHES CORP/THE 144A	HURON CONSULTING GROUP INC	ICE EM CLO 1A A1D 144A
HOYA CORP NPV CFD	HURTIGRUTEN GROUP ASA	ICE EM CLO 1A A2 144A
HOYA PENTAX HD CORPORATION	HUSKY ENERGY INC	ICG EUROPE FUND V NO.1 LP
HSBC BANK PALMS1030	HUSKY INTERNATIONAL 6/14	ICG GROUP INC
HSBC BANK PALMS994	HUSQVARNA AB SER B NPV	ICHIA TECHNOLOGY TWD10
HSBC BANK PLC	HUSTEEL CO KRW5000	ICHIKAWA WOOLENCFD
HSBC BANK PLC 144A	HUTCHINSON TECHNOLOGY INC	ICHITAN GROUP PCL
HSBC BANK USA NA/NEW YORK NY	HUTCHISON PORT HOLDINGS TRUST	ICHIYOSHI SECURITIES Y50
HSBC FINANCE CORP	HUTCHISON WHAMPOA HK\$0.25	ICICI BANK LTD
HSBC HLDGS USD0.50 HONGKONG	HUTCHISON WHAMPOA INTERNA 144A	ICON PLC
HSBC HOLDINGS PLC	HUTCHISON WHAMPOA LTD	IDACORP INC
HSBC HOLDINGS PLC CFD	HWA SUNG INDUSTRIAL CO KRW5000	IDEA CELLULAR LTD INR10
HSBC USA INC	HYATT HOTELS CORP	IDEARC INC
HSN INC	HYDOO INTERNATIONAL HOLDING LT	IDEMITSU KOSAN CO LTD NPV
HUA XIN CEMENT CO	HYDRO-QUEBEC	IDENIX PHARMACEUTICALS INC
HUA YANG BERHAD MYR1	HYLAND SOFTWARE 2/14 COV-LITE	IDEX CORP
HUABAO INTERNATIONAL HOLDINGS	HYPERION THERAPEUTICS INC	IDEXX LABORATORIES INC
HUAKU DEVELOPMENT CO LTD TWD10	HYPERMARCAS SA COM NPV	IDFC LTD INR10
HUBBELL INC	HYPOTHEKENBANK FRANKFURT AG	IFS AB B SEK5
HUDSON CITY BANCORP INC	HYSAN DEVELOPMENT HK\$5	IG GROUP HOLDINGS PLC
HUDSON PACIFIC PROPERTIES INC	HYUNDAI AUTO RECEIVABLES A A3	IG GROUP HOLDINGS PLC CFD
HUDSONS BAY 11/13 TL	HYUNDAI AUTO RECEIVABLES B A4	IGI LABORATORIES INC
HUFVUDSTADEN AB	HYUNDAI AUTO RECEIVABLES T A C	IGM FINANCIAL INC
HUGHES SATELLITE SYSTEMS CORP	HYUNDAI CAPITAL AMERICA 144A	IGNITION VENTURE PARTNER IV LP
HUGO BOSS AG	HYUNDAI DEPT STORE KRW5000	IGNITION VENTURE PARTNERS II
HUHTAMAKI OYJ	HYUNDAI HY COMMUNICATIONS &	IGNITION VENTURE PARTNERS III
HUIISH DETERGENTS 3/13 TL	HYUNDAI MOBIS	IHARA CHEMICAL IND CFD
HULIC CO LTD	HYUNDAI MTR CO	IHI CORP Y50
HUMANA INC	HYUNDAI WIA CORP	IHS INC
HUMAX CO LTD/NEW	I K K INC	IIDA GROUP HOLDING CO LTD
HUNG HING PRINTING GROUP	I K K INC CFD	IIDA HOME MAX JPY50
HUNG POO REAL ESTA TWD10	IAC/INTERACTIVECORP	IINET NPV
HUNGARY	IASIS HEALTHCARE LLC / IASIS C	II-VI INC
HUNGARY GOVERNMENT BOND	IBERDROLA SA	IKANG HEALTHCARE GROUP ADR
HUNGARY GOVERNMENT INTERNATION	IBERDROLA SA EUR0.75 (POST	IKARIA 1/14 2ND LIEN TL

IL ST DEV WST RV IL ESCROW	INDEKS BILGISAYAR SISTEMLERI M	INGERSOLL-RAND CO
ILIAD NPV	INDEPENDENCE GROUP NL	INGERSOLL-RAND GLOBAL HOLDING
ILIAD SA CFD	INDEPENDENT BANK CORP/ROCKLAND	INGERSOLL-RAND PUBLIC LIMITED
ILJIN DISPLAY CO LTD	INDEPENDENT NEWS & MEDIA PLC	INGRAM MICRO INC
ILLINOIS ST	INDESIT COMPANY EUR0.90	INGREDION INC
ILLINOIS ST TOLL HIGHWAY AUTH	INDIANA MICHIGAN POWER CO	INLAND LAKE NORTH MANAGEMENT
ILLINOIS ST TXBL	INDIANA UNIV REVENUES	INMAR 1/14 TL
ILLINOIS TOOL WORKS INC	INDITEX SA	INMARSAT ORD EUR0.000667
ILLUMINA INC	INDOCEMENT TUNGGAL PRAKARSA	INNERWORKINGS INC
ILSHIN SPINNING KRW5000	INDOCO REMEDIES LTD	INNOLUX CORP
ILUKA RESOURCES LIMITED	INDOFOOD CBP SUKSES MAKMUR T	INNOPHOS HOLDINGS INC
IMARKETKOREA INC	INDONESIA GOVERNMENT	INNOTECH CORP Y50
IMATION CORP	INDONESIA GOVERNMENT INTERNATI	INNOTEK LTD SGD0.1
IMAX CORP	INDONESIA TREASURY BOND	INNOVATIVE SOLUTIONS & SUPPORT
IMERYS EUR2	INDOSAT PALAPA CO BV REGS	INNSCOR AFRICA LTD
IMERYS EUR2 CFD	INDRA SISTEMAS SA EUR0.20	INNVEST REIT
IMG WORLDWIDE 3/14 COV-LITE	INDRAPRASTHA GAS LTD	INOGEN INC
IMG WORLDWIDE 3/14 COV-LITE TL	INDUS-HLDG AG DEM5	INOVIO PHARMACEUTICALS INC
IMI ORD GBP0.2857	INDUSIND BANK LTD INR10	INPEX CORP
IMI ORD GBP0.2857 CFD	INDUSTRIA DE DISENO TEXTIL SA	INPEX CORPORATION
IMMOBILIA COLONIAL NEW ISSUE	INDUSTRIAL & COMMERCIAL BANK O	INPEX CORPORATION CFD
IMMOBILIARE GRANDE DISTRIBUZION	INDUSTRIAL ALLIANCE INS & FINL	INPHI CORP
IMMOFINANZ AG NPV	INDUSTRIAS BACHOCO SAB DE CV	INRETAIL PERU CORP
IMMUCOR 2/13 COV-LITE TL	INDUSTRIVARDEN AB SER C NPV	INSAS BERHAD MYR 1.0700
IMPAC SECURED ASSETS CMN 2 A2C	INEOS (USD COV-LITE 4/12) TL1	INSIGHT VENTURE PARTNERS VI LP
IMPAC SECURED ASSETS TR 2 1A1A	INEOS GROUP HOLDINGS SA 144A	INSIGHT VENTURE PARTNERS VII
IMPAC SECURED ASSETS TR 5 1A1B	INFINEON TECHNOLOGIES ORD NPV	INSIGHT VENTURE PARTNERS VIII
IMPERIAL HOLDINGS INC	INFOCOM CORP	INSULET CORP
IMPERIAL OIL LTD	INFOMART CORP	INSURANCE AUSTRALIA GROUP PLC
IMPERIAL TOBACCO GROUP ORD 10P	INFOR (LAWSON) 1/14 B5 TLB	INTACT FINANCIAL CORP
IMPERIAL TOBACCO GROUP PLC	INFOR US INC	INTEGRATED DEVICE TECHNOLOGY I
IMPERIAL TOBACCO GROUP PLC CFD	INFORMA PLC (GB) ORD CFD	INTEGRATED SERVICE TECHNOLOGY
IMPERVA INC	INFORMA PLC (GB) ORD GBP4.35	INTEGRYS ENERGY GROUP INC
IMPLENIA AG CHF4.85	INFORMATICA CORP	INTEL CORP
IMPRESS CFD	INFORMATION SERVICES INTL	INTELSAT JACKSON 11/13 TLB2
IMS HEALTH 3/14 (USD) TLB	INFOSYS LTD	INTELSAT JACKSON HOLDINGS SA
IMS HEALTH HOLDINGS INC	ING AMERICAS ISSUANCE BV	INTER PIPELINE LTD
INABA SEISAKUSHO CO LTD CFD	ING BANK NV	INTERACTIVE BROKERS GROUP INC
INABATA & CO Y50	ING BANK NV 144A	INTER-AMERICAN DEVELOPMENT BAN
INAGEYA CO CFD	ING FURMAN SELZ INVESTORS III	INTERCEPT PHARMACEUTICALS INC
INCHCAPE PLC CFD	ING GROEP N.V. CVA EUR0.24	INTERCONTINENTAL EXCHANGE INC
INCITEC PIVOT NPV	ING GROEP NV	INTERCONTINENTAL HOTELS GROUP
INCLINE EQUITY PARTNERS III LP	ING INVT MANAGEMENT 3A C 144A	INTERCONTINENTALEXCHANGE GROUP
INCYTE CORP LTD	ING US INC	INTERDIGITAL INC/PA
INDAH KIAT PULP & PAPER	INGENICO EUR1	INTEREP NATL RADIO SALES

INTERFOR CORP	INTERWEST PARTNERS IX LP	IQOR 2/14 COV-LITE TLB
INTERGROUP FINANCIAL SERVICES	INTERWEST PARTNERS VIII LP	IRELAND GOVERNMENT BOND
INTERLINE BRANDS 3/14 COV-LITE	INTERWEST PARTNERS X LP	IREN SPA
INTERLINE BRANDS INC	INTESA SANPAOLO EURO.52	IRISH BANK RESOLUTION CORP LTD
INTERMEDIA PARTNERS VII LP	INTESA SANPAOLO EURO.52 CFD	IRISH CONTINENTAL GROUP PLC
INTERMEDIATE CAP GROUP ORD 20P	INTESA SANPAOLO SPA	IRISH CONTL GROUP UTS(1 ORD &
INTERMEDIATE CAPITAL GROUP CFD	INTESA SANPAOLO SPA 144A	IRISH TSY 3.4% 2024
INTERMOLECULAR INC	INTL BK FOR RECON & DEV BD	I'ROM CO LTD NPV CFD
INTERMUNE INC	INTL BK RECON & DEV WASH DC	IRON MOUNTAIN INC
INTERNAP NETWORK SERVICES CORP	INTL BK RECON & DEVELOP	IRONWOOD PHARMACEUTICALS INC
INTERNATIONAL BANCSHARES CORP	INTL CONSOLIDATED AIR CFD	IRSA INVERSIONES Y REPRESENTAC
INTERNATIONAL BANK FOR RECONST	INTL CONTAINER TERMINAL SVCS	IRVING CAPITAL PARTNERS II
INTERNATIONAL BUS MACHS CORP	INTOPS CO KRW500	IRVING CAPITAL PARTNERS III
INTERNATIONAL BUSINESS MACHINE	INTRAWEST 11/13 TL	IS YATIRIM MENKUL DEGERLER
INTERNATIONAL CONSOLIDATED	INTREXON CORP	I-SENS INC
INTERNATIONAL CONS-SPONS ADR	INTRUM JUSTITIA NV ORD NPV	ISETAN MITSUKOSHI HOLDINGS LTD
INTERNATIONAL FINANCE CORP	INTU PROPERTIES PLC GBP0.50	ISHARES CHINA LARGE-CAP ETF
INTERNATIONAL FLAVORS & FRAGRA	INTUIT INC	ISHARES CORE MSCI EMERGING MAR
INTERNATIONAL GAME TECHNOLOGY	INTUITIVE SURGICAL INC	ISHARES MSCI AUSTRIA CAPPED
INTERNATIONAL INFRASTRUCTURE	INU1 STEAMSHIP CO LTD CFD	ISHARES MSCI BRAZIL CAPPED ETF
INTERNATIONAL LEASE FINAN 144A	INVEMED CATALYST FUND LP	ISHARES MSCI CANADA ETF
INTERNATIONAL LEASE FINANCE CO	INVENSENSE INC	ISHARES MSCI CHILE CAPPED ETF
INTERNATIONAL PAPER CO	INVENTEC CORP TWD10	ISHARES MSCI CHINA ETF
INTERNATIONAL PERSONAL FIN CFD	INVENTURE FOODS INC	ISHARES MSCI EAFE ETF
INTERNATIONAL PERSONAL FINANCE	INVERNESS HOTEL (MISC	ISHARES MSCI EMERGING MARKETS
INTERNATIONAL RECTIFIER CORP	INVESCO LTD	ISHARES MSCI INDIA ETF
INTERNATIONAL SPEEDWAY CORP	INVESTA OFFICE FUND	ISHARES MSCI POLAND CAPPED ETF
INTERNET BRANDS 6/14 COV-LITE	INVESTEC ORD GBP0.0002	ISHARES MSCI RUSSIA CAPPED ETF
INTERNET BRANDS 6/14 DELAYED	INVESTEC PLC CFD	ISHARES RUSSELL 2000 ETF
INTERNET INITIATIVE JAPAN INC	INVESTOR AB SEK 6.25 'B'	ISHARES U S HOME CONSTRUCTION
INTEROIL CORP	INVESTORS BANCORP INC NEW COM	ISHIHARA SANGYO CFD
INTERPARFUMS	INVESTORS TITLE CO	ISIS PHARMACEUTICALS INC
INTERPARFUMS SA	INVITATION HOME 13-SFR1 F 144A	ISLE OF CAPRI CASINOS INC
INTERPARK CORP KRW500	INZI CO KRW500	ISRA VISION NPV
INTERPUBLIC GROUP COS	INZI DISPLAY KRW500	ISRAEL CHEMICALS LTD
INTERPUBLIC GROUP OF COS INC/T	IOCHPE-MAXION COM NPV	ISRAEL CORP ORD SHK1
INTERPUMP GROUP EURO.52	ION MEDIA 12/13 TL	ISRAEL DISCOUNT BANK ILS0.1
INTERROLL HLDG AG CHF50 (REGD)	ION MEDIA NETWORKS INC	ISRAEL FIXED BOND
INTERSECTIONS INC	ION MEDIA NEWTWORKS INC WTS	ISRAEL GOVERNMENT BOND - FIXED
INTERSERVE PLC	IPG PHOTONICS CORP	ISRAEL ST
INTERSIL CORP	IPIC GMTN LTD	ISS A/S
INTERTAPE POLYMER GROUP INC	I-PREFERRED TERM SECURITIES II	ISTAR FINANCIAL INC
INTERTEK GROUP PLC CFD	IPSEN PROMESSES EUR1	ISTYLE INC CFD
INTERTEK GROUP PLC ORD GBP0.01	IPSOS	ISUZU MOTORS LTD
INTERVEST BANCSHARES CORP	IQOR 2/14 COV-LITE 2ND LIEN TL	ISUZU MOTORS LTD Y50

IT HOLDINGS CORP	JAFCO CO LTD	JC DECAUX SA NPV
ITALCEMENTI NPV	JAMES HARDIE INDUSTRIES PLC	JC DECAUX SA NPV CFD
ITALMOBILAIRE DI RISP EUR2.60	JAMMU & KASHMIR BA INR10	JC PENNEY CO INC
ITALMOBILIARE EUR2.60	JANUS CAPITAL GROUP INC	J-COM CO LTD NPV CFD
ITALY BUONI POLIENNALI DEL TES	JAPAN (10 YEAR ISSUE)	JDS UNIPHASE CORP
ITALY GOVERNMENT INTERNATIONAL	JAPAN 10YR BOND FUTURE (TSE)	JEAN COUTU GROUP (PJC) INC
ITALY REP OF DEBS	JAPAN AIRLINES CO LTD	JEFFERIES CAPITAL PARTNERS IV
ITAU UNIBANCO HOLDING SA	JAPAN AVIATION ELECTRONICS Y50	JEFFERIES FINANCE LLC / J 144A
ITAU UNIBANCO HOLDING SA/ 144A	JAPAN BANK FOR INTERNATIONAL C	JEFFERIES GROUP LLC
ITC HOLDINGS CORP	JAPAN BRIDGE CORP JPY50 CFD	JEFFERSON PARTNERS FUND IV
ITO EN Y50 CFD	JAPAN BUSINESS COMPUTER CO Y50	JEFFERSON PLAZA (MISC
ITOCHU CORP	JAPAN DIGITAL LABORATORY CO	JENOPTIK AG NPV EURO
ITOCHU CORP CFD	JAPAN DISPLAY INC	JEOL Y50
ITOCHU CORP Y50	JAPAN EXCELLENT INC REIT CFD	JERONIMO MARTINS EUR1
ITOCHU FUEL CORP Y50	JAPAN EXCHANGE GROUP INC	JERONIMO MARTINS SGPS EUR5
ITOCHU TECHNO SOLUTIONS CORP	JAPAN FOUNDATION ENGINEERING	JERONIMO MARTINS SGPS SA
ITOKI CREBIO CORP Y50	JAPAN GOVERNMENT TEN YEAR BOND	JETBLUE AIRWAYS CORP
ITRON INC	JAPAN GOVERNMENT THIRTY YEAR B	JFE HOLDINGS INC NPV
ITT CORP	JAPAN GOVERNMENT TWENTY YEAR B	JFE HOLDINGS INC NPV CFD
ITTIFAK HOLDING A.S	JAPAN HOTEL REIT INVESTMENT	JFIN MM CLO 2014 LTD 1A D 144A
ITV ORD GBP0.10	JAPAN KENZAI CO JPY50	JFIN MM CLO LTD 14-1A C 144A
ITV PLC CFD	JAPAN PILE CORP NPV	JFIN REVELVER CLO LT 1A B 144A
IVORY COAST GOVERNMENT INTERNA	JAPAN PILE CORP NPV CFD	JFIN REVOLVER CLO 13-1A D 144A
IWAI COSMO HOLDINGS INC	JAPAN PMC CORP JPY50 CFD	JGC CORP Y50
IWAI SECURITIES CO LTD CFD	JAPAN PRIME REALTY INVEST CORP	JGC CORP Y50 CFD
IWASAKI ELECTRIC CFD	JAPAN PULP & PAPER CO LTD	JIANGSU EXPRESSWAY CO 'H' CNY1
IWASAKI ELECTRIC JPY50	JAPAN REAL ESTATE INVST CO JPY	JIMMY SANDERS 5/13 COV-LITE TL
IYO BANK LTD/THE	JAPAN RETAIL FUND JAPAN CFD	JIMOTO HOLDINGS INC CFD
IZUMI CO Y50	JAPAN RETAIL FUND JAPAN RETAIL	JIN CO LTD CFD
IZUTSUYA CO Y50	JAPAN STEEL WORKS Y50	JINDAL POLY FILMS INR10
J B CHEMICALS &	JAPAN TOBACCO INC Y50000	JINDAL POLY INVTS & FIN CO LTD
J FRONT RETAILING CO LTD NPV	JAPAN TOBACCO INC Y50000 CFD	JINHUI SHIPPING USD0.05
J H WHITNEY VI LP	JAPAN VILENE CO Y50	JK CEMENTS LTD INR10
J H WHITNEY VII LP	JAPAN-144(20 YEAR ISSUE)	JKX OIL & GAS ORD 10P
J P MORGAN CHASE 05-LDP1 A-4	JAPANESE GOVERNMENT C15-INFLAT	JM AB NPV
J SAINSBURY PLC	JARDEN CORP	JM SMUCKER CO/THE
J W CHILDS EQUITY PARTNERS III	JARDINE CYCLE & CARRIAGE LTD	JMI EQUITY FD V
J.C. PENNEY 6/14 FIRST IN LAST	JARDINE MATHESON HLDGS ORD	JMI EQUITY FUND VI LP
JABIL CIRCUIT INC	JARDINE STRATEGIC HOLDINGS LTD	JMI EQUITY FUND VII LP
JACCS CO LTD	JAVELIN MORTGAGE INVESTMENT CO	JMP GROUP INC
JACK HENRY & ASSOCIATES INC	JAZZ PHARMACEUTICALS PLC	JOERNS 5/14 TL
JACK IN THE BOX INC	JAZZTEL PLC	JOHN BEAN TECHNOLOGIES CORP
JACKSON NATL LIFE GLOBAL 144A	JB HUNT TRANSPORT SERVICES INC	JOHN DEERE CAPITAL CORP
JACOBS ENGINEERING GROUP INC	JBS SA	JOHN DEERE OWNER TRUST 20 A A3
JACOBS ENTERTAINMENT 3/14 TL	JBS USA LLC / JBS USA FIN 144A	JOHN DEERE OWNER TRUST 20 B A3

JOHN DEERE OWNER TRUST A A3	JP MORGAN CHASE COMMERC C1 AJ	JUNGHEINRICH AG
JOHN HANCOCK LIFE INSURANCE CO	JP MORGAN CHASE COMMERC C3 A5	JUNIPER NETWORKS INC
JOHN WILEY & SONS INC	JP MORGAN CHASE COMMERC C6 A3	JUPITER FUND MANAGEMENT-W/I
JOHN WOOD GROUP PLC	JP MORGAN CHASE COMMERC C6 AS	JUST RETIREMENT GROUP PLC
JOHNS HOPKINS UNIVERSITY	JP MORGAN CHASE COMMERC CB8 B	JVC KENWOOD CORP NPV
JOHNSON & JOHNSON	JP MORGAN CHASE COMMERC CBX C	JX HOLDINGS INC
JOHNSON CONTROLS INC	JP MORGAN CHASE COMMERC CBX D	JYSKE BANK (AS) DKK10
JOHNSON HEALTH TEC TWD10	JP MORGAN CHASE JWRZ E 144A	K + S AG SHS
JOHNSON MATTHEY ORD GBP1.04761	JP MORGAN CP REP REPO	K.R.S. CORP JPY50
JOHNSON MATTHEY PLC	JP MORGAN INTL DER PTN ELN	K2M GROUP HOLDINGS INC
JOHNSON SVC GROUP ORD 10P	JP MORGAN MORTGAGE TRU S3 1A11	KABA HLDGS AG CHF10'B'(REGD)
J-OIL MILLS INC NPV	JP MORGAN MORTGAGE TRUS A4 1A1	KABEL DEUTSCHLAND HOLDING AG
J-OIL MILLS INC NPV CFD	JP MORGAN MORTGAGE TRUST A1 B1	KABU COM SECURITIES CO LTD NPV
JONES LANG LASALLE INC	JP MORGAN POOLED VENTURE CAP	KADOYA SESAME MILL JPY50 CFD
JOWA HOLDINGS CO LTD CFD	JP MORGAN POOLED VENTURE III	KAGA ELECTRONICS CO Y50
JOY GLOBAL INC	JP MORGAN US POOLED FINANCE II	KAGA ELECTRONICS CO Y50 CFD
JOYCE BOUTIQUE ORD HKD0.10	JPM -CW16 GLENMARK PHAR	KAGOME CO Y50 CFD
JOYO BANK Y50	JPM -CW18 AL KHALEEJ TR	KAJIMA CORP Y50
JP MORGAN CHAS 11-C4 TAC2 144A	JPM STRUCT PROD BV	KAKAKU.COM INC
JP MORGAN CHASE 05-PRKS 144A A	JPMBB COMMERCIAL MORTGA C15 AS	KAKIYASU HONTEN JPY50
JP MORGAN CHASE BANK NA	JPMBB COMMERCIAL MORTGA C18 A5	KALOBIOS PHARMACEUTICALS INC
JP MORGAN CHASE C CNTR A2 144A	JPMBB COMMERCIAL MTG 14-C18 A1	KAMEI Y50
JP MORGAN CHASE CNTZ-MZ 144A	JPMCB STRATEGIC PROPERTY FUND	KAMIGUMI CO Y50
JP MORGAN CHASE CO CNTR D 144A	JPMORGAN CHASE & CO	KANAMOTO CO Y50
JP MORGAN CHASE CO FBLU E 144A	JPMORGAN CHASE BANK NA	KANDENKO CO Y50
JP MORGAN CHASE CO IWST C 144A	JPMORGAN CHASE COM LDP2 C	KANEKA CORP NPV
JP MORGAN CHASE CO IWST D 144A	JPMORGAN CHASE COMMERC LDP3 A4A	KANEMATSU CORP Y50
JP MORGAN CHASE CO JWMZ M 144A	JPMORGAN CHASE COMMERC CB11 A4	KANG YONG ELECTRIC PC -NVDR
JP MORGAN CHASE COM C1 F 144A	JPMORGAN CHASE COMMERC CB12 A4	KANSAI ELEC POWER NPV
JP MORGAN CHASE COM C2 XB 144A	JPMORGAN CHASE COMMERC CB13 AJ	KANSAI ELECTRIC POWER CO INC/T
JP MORGAN CHASE COM C3 A4 144A	JPMORGAN CHASE COMMERC LDP5 A4	KANSAI PAINT CO Y50
JP MORGAN CHASE COM CBX D 144A	JPMORGAN CHASE COMMERC LDP5 AJ	KANSAI URBAN BANKING CORP
JP MORGAN CHASE COM INN E 144A	JPMORGAN CHASE COMMERC LDP4 B	KANSAS CITY SOUTHERN
JP MORGAN CHASE COM INN F 144A	JPMORGAN RV MARINE 1A A2 144A	KANTO TSUKUBA BANK JPY500 CFD
JP MORGAN CHASE COM MORT C1 D	JPY (JAPANESE YEN)	KAO CORP
JP MORGAN CHASE COMM C2 D 144A	JSC ASTANA FIN SPON ADR 144A	KAO CORP NPV CFD
JP MORGAN CHASE COMM C4 E 144A	JSE LIMITED ZAR0.10	KAPPA CREATE CO CFD
JP MORGAN CHASE COMM C4 F 144A	JSR CORP JPY50	KAR AUCTION SERVICES INC
JP MORGAN CHASE COMM C4 H 144A	JTEKT CORP	KARDEX AG-REG
JP MORGAN CHASE COMMERC CB14 AJ	JTH HOLDING INC	KAS BANK NV CVA EUR1
JP MORGAN CHASE COMMERC CB18 A4	JU TENG INTERNATIONAL HOLDING	KASAI KOGYO CO LTD JPY50
JP MORGAN CHASE COMMERC CB19 AJ	JUBILANT FOODWORKS LTD	KASIKORNBANK PCL
JP MORGAN CHASE COMMERC LD11 A4	JUHAYNA FOOD INDUSTRIES	KASUMI Y50
JP MORGAN CHASE COMMERC LDPX A3	JUKI CORP Y50 CFD	KATE SPADE & CO
JP MORGAN CHASE COMMERC LN2 A2	JULIUS BAER GRUPPE AG	KATO SANGYO CO Y50

KATO WORKS CO CFD	KEPCO PLANT SERVICE &	KINGSLAND LTD 13-6A E 144A
KATO WORKS CO Y50	KEPPEL CORP NPV	KINGSOFT CORP LTD USD0.0005
KAULIN MANUFACTURI TWD10	KEPPEL LD STK SG\$0.50	KINNEVIK INVESTMENT AB SEK0.1
KAUPTHING BANK HF	KERING EUR4.00	KINROSS GOLD CORP
KAWAI MUSICAL INST CFD	KERN RIVER FUNDING CORP	KINSUS INTERCONNECT TECHNOLOGY
KAWASAKI HEAVY INDUSTRIES LTD	KERNEL HOLDING SA NPV	KINTETSU CORP Y50
KAWASAKI HEAVY INDUSTRIES Y50	KERRY GROUP 'A' ORD EUR CFD	KINTETSU CORPORATION CFD
KAZMUNAIGAZ FINANCE SUB BV	KERRY GROUP 'A' ORD EURO.125	KINTETSU WORLD EXP JPY50
KAZMUNAYGAS NATIONAL CO	KERRY PROPERTIES LTD ORD HKD1	KINZUA MANAGEMENT UNIT
KAZMUNAYGAS NATIONAL CO J 144A	KESKO OYJ EUR2 SER'B'	KIOR INC
KAZMUNAYGAS NATIONAL CO JSC	KEURIG GREEN MOUNTAIN INC	KIRBY CORP
KB FINANCIAL GROUP INC	KEY COMMERCIAL MOR SL1 A2 144A	KIRIN HOLDINGS CO LTD
KB FINANCIAL GROUP INC KRW5000	KEYCORP	KIRIN HOLDINGSCO LTD Y50
KB HOME	KEYCORP STUDENT LOAN TRUS A A2	KIRKLAND'S INC
KBC ADVANCED TECHNOLOGIES	KEYCORP STUDENT LOAN TRUS B A2	KISCO CORP KRW5000
KBC GROEP NV	KEYENCE CORP CFD	KISSEI PHARMACEUTICAL CO Y50
KBC GROUPE NPV	KEYENCE CORP NPV	KISWIRE LTD KRW1000
KBL PARTNERSHIP LP	KEYERA CORP	KITANO CONST CORP Y50
KBR INC	KEYSTONE FOREST INVESTMENTS	KITE PHARMA INC
KCC CORP KRW5000	KEYSTONE HELP	KIYO BANK Y50 CFD
KCE ELECTRONICS PCL	KFORCE INC	KKR 2006 FUND (OVERSEAS) LP #1
KDDI CORP	KFW	KKR GROUP FINANCE CO II L 144A
KDDI CORP CFD	KGHM INTERNATIONAL LTD 144A	KKR GROUP FINANCE CO III 144A
KDDI CORP Y5000	KIKKOMAN SHOYU CO Y50	KLAB INC
KEIHIN CORP NPV CFD	KIKKOMAN SHOYU CO Y50 CFD	KLA-TENCOR CORP
KEIKYU CORP	KILROY REALTY CORP	KLEPIERRE EUR1.4
KEIO CORP Y50	KILROY REALTY LP	KLEPIERRE EUR1.4 CFD
KEISEI ELECTRIC RAILWAY CO Y50	KIMBERLY CLARK DE MEXICO SAB	KLINE HAWKES PACIFIC L P
KEIYO BANK LTD Y50	KIMBERLY-CLARK CORP	KLOECKNER & CO SE NPV (REGD)
KELDA GROUP DEFERRED SHARES	KIMCO REALTY CORP	KNIGHT TRANSPORTATION INC
KELLER GROUP ORD 10P	KIMCO RLTY CORP COM	KNIGHTSBRIDGE VENTURE CAPITAL
KELLOGG CO	KIMOTO CO Y50	KNOLL INC
KELSO INVESTMENT ASSOC VIII LP	KIMURA UNITY CO JPY50	KNOT OFFSHORE PARTNERS LP
KELSO INVESTMENT ASSOCIATES	KIMURATAN CORP NPV CFD	KNOWLES CORP
KEMAYAN CORPORATION BHD	KINDEN CORPORATION Y50	KNT-CT HOLDINGS CO LTD
KEMPER CORPORATION	KINDEN CORPORATION Y50 CFD	KOATSU GAS KOGYO CO LTD CFD
KENEDIX INC JAP NPV CFD	KINDER MORGAN ENER PART	KOBE BUSSAN CO LTD CFD
KENEDIX OFFICE INVESTMENT CORP	KINDER MORGAN ENERGY PARTNERS	KOBE STEEL
KENKO MAYONNAISE JPY50	KINDER MORGAN INC/DELAWARE	KOBE STEEL CFD
KENKO MAYONNAISE JPY50 CFD	KINDER MORGAN MANAGEMENT LLC	KOBE STEEL LTD
KENNAMETAL INC	KINEPOLIS GROUP NPV	KOC HLDG TRY1
KENTUCKY ST ASSET/LIABILITY CO	KINETIC CONCEPTS INC / KCI USA	KOC HOLDING AS
KENYA COMMERCIAL BANK KES1	KING YUAN ELECTRONICS CO LTD	KOC HOLDING AS 144A
KENYA INFRASTRUCTURE BOND	KINGFISHER ORD GBP0.157142857	KODIAK CDO I LTD 1A B 144A
KENYA T-BILL	KINGFISHER PLC	KODIAK OIL & GAS CORP

KOHLBERG CAPITAL CORP	KOREA DISTRICT HEATING CORP	KUBOTA CORPORATION Y50 CFD
KOHL'S CORP	KOREA ELECTRIC POWER CORP	KUDELSKI SA CHF10 (BR)
KOITO MANUFACTURING CO Y50	KOREA FINANCE CORP	KUEHNE & NAGEL AG CHF1(REGD)
KOLAO HOLDINGS	KOREA FLANGE IND CO KRW5000	KUKA AG
KOLON INDUSTRIES INC/NEW	KOREA INVESTMENT HLDGS CO LTD	KUKDO CHEMICAL IND CO KRW5000
KOMATSU CFD	KOREA KOLMAR CO LT KRW500	KULICKE & SOFFA INDUSTRIES INC
KOMATSU LTD	KOREA TREASURY BOND	KUMKANG IND CO KSWN5000
KOMATSU SEIREN CO CFD	KOREAN REINSURANCE KRW500	KUMPULAN FIMA BHD
KOMATSU WALL IND JPY50	KORN/FERRY INTERNATIONAL	KUNGSLEDEN NPV
KOMATSU Y50	KOSAIDO JPY50	KUNLUN ENERGY COMPANY LTD
KOMAX CHF10 (REGD)	KOSE CORP	KUNSUL CHEMICAL INDUSTRIAL CO
KOMERCNI BANKA ORD CZK500	KOSE CORP CFD	KUONI REISEN HLDG CHF1(REGD)
KOMERI CO Y50 CFD	KOSEI SECURITIES ORD CFD	KURA CORPORATION JPY50000
KOMMUNALBANKEN AS	KOSMOS ENERGY LTD	KURARAY CO Y50
KOMMUNALBANKEN AS 144A	KOSSAN RUBBER INDUSTRIES	KURITA WATER INDUSTRIES NPV
KOMORI CORPORATION Y50	KOURAKEN CORP JPY50 CFD	KURODA ELECTRIC NPV
KONA I CO LTD	KOZA ALTIN ISLETMELERI AS	KURODA ELECTRIC NPV CFD
KONAKA CO LTD JPY50	KPJ HEALTHCARE MYR1	KVAERNER ASA
KONAKA CO LTD JPY50 CFD	KPR MILL LTD	KVK CLO LTD 12-2A E 144A
KONAMI CO JPY50	KPS SPECIAL SITUATIONS FUND IV	KVK CLO LTD 1A E 144A
KONAMI CO JPY50 CFD	KPX HOLDINGS CORP	KWG PROPERTY HOLDING LTD
KONE CORPORATION NPV ORD B	KRAFT FOODS GROUP INC	KYOCERA CORP
KONECRANES OYJ EUR0.50	KRATON PERFORMANCE POLYMERS IN	KYOCERA CORP Y50
KONGSBERG AUTOMOTIVE ASA	KRBL LTD	KYODO PRINTING CO Y50
KONICA MINOLTA HOLDINGS INC	KREA REAL ESTATE INVESTMENT	KYOKUTO SECURITIES CO LTD NPV
KONICA MINOLTA INC	KRG CAPITAL FUND II LP	KYORIN HOLDINGS INC
KONINKLIJKE AHOLD SP ADR	KRG CAPITAL FUND III LP	KYOWA HAKKO KIRIN CO LTD
KONINKLIJKE BAM GROEP NV	KRG CAPITAL FUND IV LP	KYOWA LEATHER JPY50
KONINKLIJKE DSM NV	KRISPY KREME DOUGHNUTS INC	KYUDENKO CORP Y50
KONINKLIJKE DSM NV EUR1.5	KROGER CO NTS	KYUDENKO CORP Y50 CFD
KONINKLIJKE KPN NV	KROGER CO/THE	KYUNG DONG CITY GAS CO KRW5000
KONINKLIJKE KPN NV EUR0.04	KRONES AG ORD NPV	KYUSHU ELECTRIC POWER CO INC
KONINKLIJKE KPN NV EUR0.24	KRONOS WORLDWIDE 2/14 COV-LITE	L BRANDS INC
KONINKLIJKE PHILIPS ELECTRONIC	KROTON EDUCACIONAL SA	L-3 COMMUNICATIONS CORP
KONINKLIJKE PHILIPS NV	KRUNGTHAI BANK PUBLIC CO LTD	L-3 COMMUNICATIONS HOLDINGS IN
KONINKLIJKE VOPAK NV EUR0.5	KRUNGTHAI CARD THB10(NVDR)	LA DORIA SPA EUR1.1
KONISHI CO Y50	K'S HOLDINGS CORP Y50 CFD	LA FITNESS 6/14 COV-LITE TLB
KONOIKE TRANSPORT CO LTD	KSB (KLEIN SCH & BCKR NON V	LA FRONTERA GENERATION 5/13 TL
KONOIKE TRANSPORT CO LTD CFD	KSL HLDGS BERHAD MYR0.05	LA QUINTA 2/14 TLB
KONTRON AG NPV	KT CORP	LA QUINTA TERM B 02 21 21
KOPPERS BUILDING (MISC)	KT SKYLIFE CO LTD	LABORATORIOS ALMIRALL SA
KOPPERS HOLDINGS INC	KTCS CORP	LABORATORY CORP OF AMERICA HOL
KOPPERS INC	KTIS CORP	LADBROKES ORD GBP (CONS)
KORDSA TRY1	KUBOTA CORP	LADBROKES PLC CFD
KOREA DEVELOPMENT BANK/THE	KUBOTA CORPORATION Y50	LAFARGE AFRICA PLC

LAFARGE REPUBLIC INC	LAWSON INC CFD	LEGAL & GENERAL GROUP ORD 2.5P
LAFARGE SA	LAWSON INC NPV	LEGAL & GENERAL GROUP PLC
LAFARGE SA CFD	LAZARD LTD SHS -A-	LEGAL & GENERAL GROUP PLC CFD
LAFARGE SA EUR4.00	LB COML CONDUIT MTG 98-C1 K	LEGG MASON INC
LAGARDERE S.C.A. CFD	LB FOSTER CO	LEGG MASON REAL ESTATE CAP
LAGARDERE S.C.A. EUR6.1(REG)	LB MULTIFAMILY MTG TR 91-4 A-1	LEGG MASON REAL ESTATE CAPITAL
LAI SUN DEVELOPMENT CO	LBBW	LEGGETT & PLATT INC
LAM RESEARCH CORP	LBC CREDIT PARTNERS II LP	LEGRAND SA CFD
LAM SOON THAILAND PCL	LBC CREDIT PARTNERS III LP	LEGRAND SA EUR4
LAMAR ADVERTISING CO	LBS BINA GROUP BER MYR1	LEHIGH GAS PARTNERS LP
LAMAR MEDIA CORP	LB-UBS COMMERCIAL MO C2 G 144A	LEHMAN ABS MANUFACTURED H B A5
LAMPRELL PLC	LB-UBS COMMERCIAL MORTG C7 A1A	LEHMAN ABS MANUFACTURED H B A6
LANCASHIRE HLDGS COM CFD	LB-UBS COMMERCIAL MORTGA C1 A2	LEHMAN BROS TREAS 144A
LANCASHIRE HLDGS COM SHS	LB-UBS COMMERCIAL MORTGA C3 AJ	LEHMAN BROS TREAS MTN 144A
LANCASTER COLONY CORP	LB-UBS COMMERCIAL MORTGA C3 AM	LEHMAN BROTHERS HOLDINGS INC
LAND CO LTD NPV CFD	LB-UBS COMMERCIAL MORTGA C4 AJ	LEHMAN BRTH HLD (RICI) ESCROW
LAND SECS GP ORD GBP0.10 REITS	LB-UBS COMMERCIAL MORTGA C6 AM	LEHMAN PROXY STANDISH - REC
LANDEC CORP	LB-UBS COMMERCIAL MORTGA C7 A3	LEHMAN PROXY WAMCO - REC
LANDESK SOFTWARE 2/14 TL	LB-UBS COMMERCIAL MORTGA C7 A4	LEHMAN XS TRUST 2006-19 19 A2
LANDMARK AVIATION 6/14 2ND	LB-UBS COMMERCIAL MORTGA C7 AM	LEHMAN XS TRUST 2007-1 1 1A2
LANDMARK EQUITY PARTNERS II	LB-UBS COMMERCIAL MORTGAG C7 C	LEIDOS HLDGS INC
LANDMARK EQUITY PARTNERS III	LCCG DIVERSIFIED RISK CMBS	LEIGHTON HOLDINGS LTD ORD
LANDMARK EQUITY PARTNERS IV	LCCG R E SPECIAL SITUATIONS	LEM REAL ESTATE HIGH-YIELD
LANDMARK EQUITY PARTNERS V L P	LCM LTD PARTNERSHIP 9A E 144A	LEM REAL ESTATE HIGH-YIELD DEB
LANDMARK EQUITY PARTNERS XIII	LCNB CORP	LEM REAL ESTATE MEZZANINE FUND
LANDMARK EQUITY PARTNERS XIV	LDR HOLDING CORP	LEND LEASE GROUP
LANDMARK MEZZANINE PARTNERS	LE BELIER EUR1.52	LEND LEASE GROUP NPV
LANDRY'S INC 144A	LEAD FUTURE (LME)	LENDER PROCESSING SERVICES INC
LANDS' END INC	LEAF II RECEIVABL 11-2 E1 144A	LENNAR CORP
LANDSTAR SYSTEM INC	LEAF II RECEIVABLES 11-2 D 144A	LENNOX INTERNATIONAL INC
LANDWIRTSCHAFTLICHE RENTENBANK	LEAN HOGS FUTURE (CME)	LENOVO GROUP LTD
LANMARK VI CDO LTD CLASS E	LEAP WIRELESS INTL CONTRA	LENOVO GROUP LTD HKD0.025
LANNETT CO INC	LEAR CORP	LENOX STREET LTD 1A SN 144A
LANXESS AG NPV	LEARFIELD COMMUNICATIONS 10/13	LEONI AG NPV
LAREDO PETROLEUM INC	LEARFIELD COMMUNICATIONS 4/14	LEONTEQ AG
LARGAN PRECISION C TWD10	LEC INC	LEOPALACE 21 CORP
LAS VEGAS SANDS CORP	LECIP CORPORATION NPV CFD	LETRA TESOURO NACIONAL
LASALLE HOTEL PROPERTIES	LECTRA EUR1.5	LEUCADIA NATIONAL CORP
LASALLE INV MGT	LEDO D.D. HRK380	LEVEL 3 COMMUNICATIONS INC
LASSILA & TIKANOJA OYJ ORD NPV	LEE & MAN PAPER MA HKD0.10	LEVEL 3 FINANCING INC
LATAM AIRLINES GROUP SA	LEEDS WELD EQUITY PARTNERS IV	LEVI STRAUSS & CO
LATISYS 3/13 TLB	LEENO INDUSTRIAL INC	LEXINGTON CAPITAL PARTNERS I
LATITUDE MGMT RE CAP III INC	LEG IMMOBILIEN AG	LEXINGTON CAPITAL PARTNERS II
LAURENTIAN BANK OF CANADA	LEGACY OIL + GAS INC	LEXINGTON CAPITAL PARTNERS V
LAVENDON GROUP ORD 1P	LEGACY RESERVES LP / LEGACY RE	LEXINGTON CAPITAL PARTNERS VI

LEXINGTON CAPITAL PTNRS III LP	LIGHTSPEED VII LP	LLOYDS BANK PLC
LEXINGTON REALTY TRUST	LILLY ELI & CO	LLOYDS BANKING GROUP PLC
LEXMARK INTERNATIONAL INC	LIME ROCK PARTNERS IV LP	LLOYDS TSB GROUP PLC CFD
LEXTAR ELECTRONICS CORP	LIME ROCK PARTNERS V LP	LLR EQUITY PARTNERS II LP
LF CORP	LIME ROCK RESOURCES C L P	LLR EQUITY PARTNERS III LP
LF STRATEGIC REALTY INV L P	LIMEROCK PARTNRS III	LLR EQUITY PARTNERS IV LP
LG CHEM LTD	LIMONEIRA CO	LLR EQUITY PARTNERS LP
LG DISPLAY CO LTD	LIN TV (12/11) TLB	LMA SA & LMA AMER DISC
LG ELECTRONICS INC	LINAMAR CORP	LOBLAW COMPANIES LTD
LG HAUSSYS LTD KRW5000	LINCOLN EDUCATIONAL SERVICES C	LOCALIZA RENT A CAR SA COM NPV
LG UPLUS CORP	LINCOLN ELECTRIC HOLDINGS INC	LOCKHEED MARTIN CORP
LG&E AND KU ENERGY LLC	LINCOLN NATIONAL CORP	LOEWS CORP
LH FINANCIAL GROUP PCL	LINDAB INTERNATIONAL AB NPV	LOGITECH INTL SA CHF0.25(REGD)
LHP HOSPITAL 6/12 TL	LINDE AG NPV	LOJAS AMERICANAS SA
LI & FUNG HKD0.025	LINDSAY GOLDBERG & BESSEMER LP	LOJAS RENNER SA COM NPV
LI & FUNG LTD	LINDT & SPRUENGLI AG	LONDON STOCK EXCHANGE GROUP
LI HENG CHEMICAL FIBRE SGD0.1	LINDT SPRUENGLI PTG CERT CHF10	LONG BEACH AVENUE (MISC
LI NING CO LTD HKD0.01	LINEAGE LOGISTICS 3/14	LONG CHEN PAPER TWD10
LIAN BENG GROUP SGD0.05	LINEAR TECHNOLOGY CORP	LONG RUN EXPLORATION LTD
LIBBEY INC	LINGSEN PRECISION INDUSTRIES	LONG TERM CARE GROUP 6/14 TLB
LIBERATOR MEDICAL HOLDINGS INC	LINICAL CO LTD CFD	LONGFOR PROPERTIES
LIBERBANK SA	LINK AND MOTIVATION INC CFD	LONGWELL CO
LIBERTY GLOBAL PLC	LINK REAL ESTATE INVT	LONZA GROUP AG CHF1(REGISTERED
LIBERTY GLOBAL PLC SHS CL C	LINKEDIN CORP	LOOKERS GBP0.05
LIBERTY HLDGS ORD ZAR0.25	LINN ENERGY LLC / LINN ENERGY	LOOMIS AB NPV'B'
LIBERTY INTERACTIVE CORP	LINX SA	LOPEZ HOLDINGS CORP PHP1
LIBERTY INTERNATIONAL PLC CFD	LION BREWERY CEYLN LKR10	LORAL SPACE & COMMUNICATIONS
LIBERTY MEDIA CORP	LION CORP Y50 CFD	L'OREAL CFD
LIBERTY MUTUAL GROUP INC 144A	LION DIVERSIFIED MYR0.50	L'OREAL EUR0.2
LIBERTY PROPERTY LP	LION FOREST INDUSTRIES BERHAD	L'OREAL SA
LIBERTY PROPERTY TRUST	LIONS GATE ENTERTAINMENT CORP	LORILLARD INC
LIBERTY VENTURES	LIPPO CIKARANG IDR500	LORILLARD TOBACCO CO
LIFE HEALTHCARE GROUP HOLDING	LIPPO KARAWACI IDR250 (POST	LOS ANGELES CA UNIF SCH DIST
LIFE TECHNOLOGIES CORP	LIPPO LTD HKD0.10	LOTTE CHILSUNG BEVERAGE
LIFE TIME FITNESS INC	LISI (EX-GFI INDUSTRIES SA)	LOTTE CONFECT KRW5000
LIFELOCK INC	LISTRINDO CAPITAL BV 144A	LOTTE FOOD CO LTD
LIFEPOINT HOSPITALS INC	LITHIA MOTORS INC	LOTTE NON-LIFE INSURANCE CO
LIFEPOINT HOSPITALS INC 144A	LITTLE EARTH CORP CO LTD	LOTTE SHOPPING CENTER CO
LIFESTYLE INTERNAT HKD0.01	LIU CHONG HING INVESTMENT HK\$1	LOTTOMATICA SPA CFD
LIFEVANTAGE CORP	LIVE CATTLE FUTURE (CME)	LOUISIANA-PACIFIC CORP
LIGAND PHARMACEUTICALS INC	LIVE NATION 8/13 TLB	LOWE ENTERPRISES
LIGHT S A COM NPA	LIVE NATION ENTERTAINMENT INC	LOWE GTO
LIGHTOWER 4/13 2ND LIEN TL	LIVESENSE INC CFD	LOWE'S COS INC
LIGHTOWER 4/13 TL	LIXIL GROUP CORPORATION	LPKF LASER & ELECTRONICS NPV
LIGHTSPEED VENTURE VIII	LKQ CORP	LPL FINANCIAL HOLDINGS INC

LPS BRASIL-CONSULTORIA DE	MACERICH CO/THE	MALAYSIAN PACIFIC INDS BHD
LSL PROPERTY SERVICES GBP0.002	MACH ONE 2004 1 LLC 144A	MALIBU BOATS INC
LSR GROUP	MACH ONE 2004-1A ULC 1A H 144A	MALLINCKRODT PLC
LSTAR COMM MTG TR 14-2 D 144A	MACK-CALI REALTY CORP	MAN SE ORD NPV
LSTAR COMM MTG TR 14-2 E 144A	MACQUARIE GROUP LIMITED NPV	MANDALAY DIGITAL GROUP INC
LSTAR COMMERCIAL MORT 1 B 144A	MACQUARIE INFRASTRUCTURE CO LL	MANDALAY RESOURCES CORP
LSTAR COMMERCIAL MORT 1 D 144A	MACQUARIE MEXICO R CBFI	MANDOM CORP SHS Y50
LT GROUP INC	MACQUARIE PA TAP I	MANHATTAN ASSOCIATES INC
LUBELSKI WEGIEL BOGDANKA SA	MACRO ENTERPRISES INC	MANITEX INTERNATIONAL INC
LUBERT ADLER IV	MACROGENICS INC	MANITOWOC CO INC/THE
LUBERT ADLER REAL ESTATE FD	MACY'S INC	MANPOWERGROUP INC
LUBERT ADLER REAL ESTATE FUND	MACY'S RETAIL HOLDINGS INC	MANULIFE FINANCIAL CORP
LUBERT ALDER REAL ESTATE FD	MADISON DEARBORN CAP PTNRS V-A	MANZ AUTOMATION AG NPV
LUBERT-ADLER RE FUND IV LP	MADISON DEARBORN CAPITAL	MAPELEY ORD NPV CFD
LUBY'S INC	MADISON MARQUETTE RETAIL	MAPFRE SA EUR0.10
LUCARA DIAMOND CORP	MADISON PARK FUNDING I LT 1A E	MAPLETREE COMMERCIAL TRUST
LUCKY CEMENT(PAKISTAN)PKR10	MADISON PARK FUNDING I LT 9X D	MAPLETREE INDUSTRIAL TRUST
LUEN THAI HLDGS ORD USD0.01	MADISON SQUARE GARDEN CO/THE	MARATHON OIL CORP
LUKOIL OAO-SPON ADR	MAEDA CORP Y50	MARATHON PETROLEUM CORP
LULULEMON ATHLETICA INC	MAEDA CORP Y50 CFD	MARATHON REAL ESTAT 1A A1 144A
LUMBER LIQUIDATORS HOLDINGS IN	MAEDA KOSEN CO LTD CFD	MARATHON REAL ESTATE 1A B 144A
LUMBERMENS MUTUAL CASUALTY CO	MAEDA ROAD CONSTRUCTION Y50	MARCHEX INC
LUMENA RESOURCES CORP	MAEZAWA KAISEI INDUSTRIES CO	MARCOPOLO SA
LUMENIS LTD B	MAEZAWA KYUSO INDUSTRIES CO	MARCUS & MILLICHAP INC
LUNDBECK (H) A/S DKK5	MAGAZINE LUIZA SA	MARICOPA CITRUS
LUNDBERGFORETAGEN SER'B SWKR10	MAGELLAN AEROSPACE CORP	MARINE HARVVEST NOK.75
LUNDIN PETROLEUM A ORD	MAGELLAN MIDSTREAM PARTNERS LP	MARINEMAX INC
LUPIN LTD	MAGNA INTL INC	MARINER HEALTH GRP SR SUB B
LUTHAI TEXTILE 'B' CNY1	MAGNACHIP SEMICONDUCTOR CORP	MARKEL CORP
LUXOFT HOLDING INC	MAGNIT OJSC	MARKET VECTORS GOLD MINERS ETF
LUXOR CAPITAL PARTNERS LP	MAGNUM HUNTER RES CORP DEL	MARKET VECTORS VIETNAM ETF
LUXOTTICA GROUP EUR0.06	MAGNUM HUNTER RESOURCES CORP	MARKETO INC
LUXOTTICA GROUP SPA	MAGYAR TELEKOM HUF100 REGD	MARKS & SPENCER GROUP ORD
LVMH MOET HENNESSY EUR0.30	MAHINDRA & MAHINDRA FINANCIAL	MARKS & SPENCER GROUP PLC
LVMH MOET HENNESSY LOUIS VUITT	MAIDEN LANE	MARKS & SPENCER GROUP PLC CFD
LYB INTL FINANCE BV	MAIL.RU GROUP LTD GDR EACH REP	MARKWEST ENERGY PARTNERS LP
LYONDELLBASELL INDUSTRIES NV	MAIN STREET CAPITAL CORP	MARKWEST ENERGY PARTNERS LP /
M DIAS BRANCO SA	MAISONS FRANCE COMFORT NPV	MARLBOROUGH STREE 07-1A D 144A
M&T BANK CORP	MAKEMYTRIP LTD	MARQUETTE TRANSPORTATION CO /
M/C VENTURE PARTNERS V LP	MAKITA CORP Y50	MARRIOTT INTERNATIONAL INC/DE
M/I HOMES INC	MALAY BUILDING SOC MYR1	MARRONE BIO INNOVATIONS INC
M3 INC	MALAYSIA AIRPORTS HLDGS BHD	MARSH & MCLENNAN COS INC
M6-METROPOLE TELEVISION	MALAYSIA GOVERNMENT	MARSHALLS GROUP ORD GBP0.25
MABUCHI MOTOR Y50	MALAYSIA GOVERNMENT BOND	MARTIN MARIETTA MATERIALS INC
MACDERMID 6/13 COV-LITE TL	MALAYSIAN NATL REI MYR1	MARUBENI CORP

MARUBENI CORP Y50	MAZDA MOTOR CORP NPV	MEDIVIR AB
MARUBENI CORP Y50 CFD	MAZDA MOTOR CORP NPV CFD	MEDLEY CAPITAL CORP
MARUBUN CORP CFD	MBIA INC	MEDNAX INC
MARUBUN CORP JPY50	MBK PUBLIC COMPANY THB1(ALIEN	MEDTRONIC INC
MARUHA NICHIRO CORP CFD	MC FUNDING LTD / MC 1A A2 144A	MEDY-TOX INC
MARUI GROUP CO LTD Y50	MCCORMICK & CO INC/MD	MEG ENERGY CORP
MARUICHI STEEL TUBE Y50	MCCOY CORPORATION	MEG ENERGY CORP 144A
MARUKA MACHINERY CO LTD JPY50	MCDONALDS CO JAPAN CFD	MEGACABLE HOLDINGS SAB DE CV
MARUKA MACHINERY JPY50	MCDONALDS CO JAPAN JPY50	MEGACHIPS CORP JPY50
MARUWA CO LTD CFD	MCDONALD'S CORP	MEGGITT ORD5P
MARVELL TECHNOLOGY GROUP LTD	MCG CAPITAL CORP	MEGGITT PLC CFD
MARYLAND ST	MCGRAW HILL FINANCIAL INC	MEGMILK SNOW BRAND CO LTD CFD
MASCO CORP	MCGRAW-HILL 3/14 COV-LITE TL	MEI PHARMA INC
MASISA 144A	MCKESSON CORP	MEIJI HOLDINGS CO LTD
MASSACHUSETTS MUTUAL LIFE INSU	MCLEOD RUSSEL INDIA LTD INR5	MEISEI INDUSTRIAL CO LTD
MASSACHUSETTS ST HLTH & EDUCTN	MD MEDICAL GROUP INVESTMENTS	MEITEC Y50
MASSMART HOLDINGS LTD	MDC HOLDINGS INC	MEIWA ESTATE CO LTD CFD
MASSMUTUAL GLOBAL FUNDING 144A	MDU RESOURCES GROUP INC	MEKONOMEN AB NPV
MASTEC INC	MEAD JOHNSON NUTRITION	MELCO CROWN PHILIPPINES RESORT
MASTER CREDIT CARD T 2A A 144A	MEAD JOHNSON NUTRITION CO	MELCO HLDGS INC NPV
MASTERCARD INC	MEADWESTVACO CORP	MELCO INTERNATIONAL
MASTR ADJUSTABLE RATE MO 6 1A2	MEASUREMENT SPECIALTIES INC	MELCOR DEVELOPMENTS LTD
MASTR ADJUSTABLE RATE MOR 1 B1	MEC COMPANY LTD CFD	MELEXIS NPV
MATAHARI DEPARTMENT STORE TBK	MECOM GROUP PLC	MELIA HOTELS INTERNATIONAL SA
MATAS A/S	MEDA AB SER A NPV (POST SPLIT)	MELROSE INDUSTRIES PLC
MATERION CORP	MEDALLION FINANCIAL CORP	MELROSE STUDENT HOUSING (MISC
MATLIN PATTERSON GLOBAL OPP	MEDCO ENERGI INTL IDR100	MEMORIAL PRODUCTION PARTNERS L
MATLIN PATTERSON OPPTY5 GLOBAL	MEDCO HEALTH SOLUTIONS INC	MEMORIAL RESOURCE DEVELOPMENT
MATRIX CONCEPTS HOLDINGS BHD	MEDIA GENERAL 7/13 TRANCHE B	MEMPHIS TN CTR CITY REVENUE FI
MATSUMOTOKIYOSHI HOLDINGS CO	MEDIACOM BRDBND LLC/CORP 144A	MENTOR GRAPHICS CORP
MATSUYA FOODS CO LTD CFD	MEDIACOM LLC / MEDIACOM CAPITA	MERCADOLIBRE INC
MATTEL INC	MEDIASET ESPANA COMUNICACION	MERCEDES-BENZ AUTO LEASE A A3
MATTERHORN MOBILE HOLDINGS SA	MEDIASET SPA CFD	MERCEDES-BENZ AUTO LEASE B A3
MATTHEWS INTERNATIONAL CORP	MEDIATEK INC	MERCEDES-BENZ AUTO RECEIV 1 A3
MATTHEWS INTL CORP PA CL A	MEDICAL ACTION INDUSTRIES INC	MERCER INTERNATIONAL INC
MATTRESS FIRM HOLDING CORP	MEDICAL PROPERTIES TRUST INC	MERCIALYS SA
MAUREL ET PROM CFD	MEDICAL RESOURCES INC	MERCK & CO INC
MAUREL ET PROM EUR0.77	MEDICEO PALTAC HOLDINGS CO LTD	MERCK KGAA NPV
MAUSER 6/14 (USD) COV-LITE TL	MEDICINES CO/THE	MERCK SHARP & DOHME CORP
MAXIM INTEGRATED PRODUCTS INC	MEDIDATA SOLUTIONS INC	MERCURIES & ASSOC TWD10
MAXIMUS INC	MEDIFAST INC	MERCURY GENERAL CORP
MAXLINEAR INC	MEDIOBANCA SPA EUR0.5	MEREDITH CORP
MAXVALU NISHINIHO JPY50	MEDIOBANCA SPA EUR0.5 CFD	MERGERMARKET 1/14 2ND LIEN TL
MAXYGEN INC	MEDIPAL HOLDINGS CORP	MERGERMARKET 1/14 TL
MAZDA MOTOR CORP	MEDIVATION INC	MERIDA INDUSTRY TWD10

MERIDIAN ENERGY LTD	METROPOLITAN BANK & TRUST CO	MID ATLANTIC VENTURE FUND III
MERIDIAN INTERSTATE BANCORP IN	METROPOLITAN LIFE GLOBAL 144A	MID OCEAN CBO 2000- 1A A2 144A
MERIDIAN VENTURE PARTNERS II	METSA BOARD OYJ	MID REIT INC REIT CFD
MERITECH CAPITAL PARTNERS III	METSO OYJ EUR1.70	MID-AMERICA APARTMENT COMMUNIT
MERITECH CAPITAL PARTNERS IV	METTLER-TOLEDO INTERNATIONAL I	MID-AMERICA APARTMENTS LP
MERITECH CAPITAL PTNRS II LP	MEXICAN BONOS	MIDAMERICAN ENERGY CO
MERITOR INC	MEXICAN UDIBONOS-INFLAT	MIDAMERICAN ENERGY HOLDINGS CO
MERITZ FINANCE HOLDINGS CO L	MEXICHEM SAB DE CV	MID-ATLANTIC VENTURE FD IV LP
MERITZ FIRE & MARINE INSURANCE	MEXICO GENERADORA DE ENERGIA S	MIDDLEBURG FINANCIAL CORP
MERLIN ENTERTAINMENTS PLC 144A	MEXICO GOVERNMENT INTERNATIONA	MIDDLEBY CORP
MERRILL LYNCH & CO INC	MEXICO GOVERNMENT INTL BOND	MIDOCEAN CREDIT 13-2A D 144A
MERRILL LYNCH FINANCIAL ASSETS	MEYER BURGER TECH	MIDOCEAN CREDIT 13-2A E 144A
MERRILL LYNCH FINL ASSET INC	MEZZ CAP 2005-C3 144A CL G	MIDOCEAN CREDIT 14-3A D 144A
MERRILL LYNCH FINL ASSETS INC	MEZZ CAP COML 04-C1 CL 144A	MID-STATE CAPITAL COR 1 B 144A
MERRILL LYNCH INTL	MEZZ CAP COML 04-C2 CL E 144A	MID-STATE CAPITAL CORP 20 1 M2
MERRILL LYNCH INTL & CO CV	MEZZ CAP COML MTG 04-C2 144A	MIDSTATES PETROLEUM CO INC / M
MERRILL LYNCH MORT MKB1 F 144A	MEZZ CAP COMMERCIAL C2 X 144A	MIDWAY AIRLINES CORP
MERRILL LYNCH MORTGAGE I C1 A3	MEZZ CAP COMMERCIAL C3 D 144A	MIDWAY GOLD CORP
MERRILL LYNCH MORTGAGE LC1 A4	MEZZ CAP COMMERCIAL C3 E 144A	MIKUNI CORP JPY50
MERRILL LYNCH MORTGAGE LC1 AJ	MEZZ CAP COMMERCIAL C3 F 144A	MILESTONE PARTNERS II LP
MERRILL LYNCH MORTGAGE T C1 A4	MFA FINANCIAL INC	MILESTONE PARTNERS III LP 2
MERRILL LYNCH MORTGAGE T C1 AJ	MFI FURNITURE PLC CFD	MILESTONE PARTNERS IV LP 2
MERRILL LYNCH MORTGAGE T C2 A4	MGI COUTIER EUR8.00	MILLENNIUM & COPTHORNE HOTELS
MERRILL LYNCH MTG 02-MW1 CL H	MGM CHINA HOLDINGS LTD	MILLENNIUM LABORATORIES 4/14
MERRILL LYNCH MTG 97-C2 F	MGM RESORTS INTERNATIONAL	MILLICOM INTERNATIONAL CE 144A
MERRILL LYNCH MTG P/T 99-CL G	MHP SA GDR - REG S	MILLICOM INTL CELL SDR EACH
MESA WEST CAPITAL C 1A A1 144A	MHP SA GDR REG S	MILLS ESTRUTURAS E SERVICOS
MESA WEST CAPITAL C 1A A2 144A	MIAMI-DADE CNTY FL FACS AUTH	MIMASU SEMICONDUCTOR INDUSTRY
MESA WEST CAPITAL CD 1A H 144A	MICEX RTS	MIMEDX GROUP INC
MESIROW ABSOLUTE RETURN FUND	MICHAEL KORS HOLDINGS LTD	MINCON GROUP PLC
MESSAGE CO NPV	MICHAEL PAGE INTERNATIONAL CFD	MINCOR RESOURCES NPV
MET GOVT NASHVILLE & DAVIDSON	MICHAEL PAGE INTL ORD GBP0.01	MINDRAY MEDICAL INTERNATIONAL
MET TRANSPRTN AUTH NY DEDICATE	MICHAELS STORES INC	MINDTREE LTD
MET TRANSPRTN AUTH NY REVENUE	MICHELIN CIE GLE DES ETABL	MINEBEA CO LTD Y50
METAIR INVESTMENTS ZAR0.02	MICHIGAN ST	MINERAL DEPOSITS LTD
METALLOINVEST FINANCE LTD 144A	MICHINOKU BANK LTD CFD	MINERAL RESOURCES LTD
METALURGICA GERDAU SA	MICRO FOCUS INTERNATIONAL PLC	MINERALS TECH 4/14 TLB
METCASH LIMITED NPV	MICRO STAR INTL TWD10	MINERALS TECHNOLOGIES INC
METHANEX CORP	MICROCHIP TECHNOLOGY INC	MINERVA SA COM STK NPV
METHODE ELECTRONICS INC	MICRON TECHNOLOGY INC	MINOR INTERNATIONAL PUBLIC CO
METLIFE CAPITAL TRUST IV 144A	MICRONAS SEMICONDUCTOR CHF0.05	MINSUR SA 144A
METLIFE INC	MICROS SYSTEMS INC	MIRACA HOLDINGS INC
METRO AG ORD NPV	MICROSEMI 3/14 TLB1	MIRAIAL CO LTD NPV CFD
METRO INC	MICROSEMI CORP	MIRAMAX LLC 1A A 144A
METROPCS WIRELESS INC	MICROSOFT CORP	MIRANT AMERICAS ESC GEN INC

MIRVAC GROUP STAPLED SHS	MIYAZAKI BANK Y50	MONDI PLC ORD EURO.20
MISAWA HOMES CO LTD NPV	MIZHO FINANCIAL GROUP INC CFD	MONEYGRAM INTERNATIONAL INC
MISAWA HOMES CO LTD NPV CFD	MIZUHO FIN GRP CAYMAN 3 144A	MONEYSUPERMARKET.COM GROUP PLC
MISSION BAY (MISC DOCUMENTS)	MIZUHO FINANCIAL GROUP INC	MONITISE PLC ORD GBP0.01 CFD
MISSOURI PACIFIC RAILROAD CO	MIZUHO FINL GP NPV	MONOGENESIS CORP
MISUMI GROUP INC Y50	MK LAND HOLDINGS MYR1	MONOLITHIC POWER SYSTEMS INC
MISYS 6/12 (USD) TL	MKP OPPORTUNITY PARTNERS LP	MONOTARO CO LTD NPV
MITANI CORP JPY50	ML-CFC COMMERCIAL 07-5 AMFL	MONOTARO CO LTD NPV CFD
MITANI SEKISAN CO JPY50 CFD	ML-CFC COMMERCIAL 5 AJFL 144A	MONSANTO CO
MITCHELLS & BUTLERS PLC	ML-CFC COMMERCIAL 7 AMFL 144A	MONSTER BEVERAGE CORP
MITEK SYSTEMS INC	ML-CFC COMMERCIAL MORTGAG 1 A4	MONTGOMERY CNTY PA
MITEL NETWORKS CORP	ML-CFC COMMERCIAL MORTGAG 1 AJ	MONTUPET EUR1.52
MITIE GROUP CFD	ML-CFC COMMERCIAL MORTGAG 5 AJ	MOODY'S CORP
MITO SECURITIES CO JPY50	ML-CFC COMMERCIAL MORTGAG 7 AM	MOOG INC
MITSUBISHI CHEMICAL HOLDINGS	MLP AG	MORGAN ADVANCED MATERIALS
MITSUBISHI CHEMICAL HOLDINGS C	MMAF EQUIPMENT FIN AA A5 144A	MORGAN JP COML 99-C8 H 144A
MITSUBISHI CORP NPV	MMAF EQUIPMENT FINA AA A4 144A	MORGAN KEEGAN SBA I/ 1 A1 144A
MITSUBISHI ELECTRIC CORP	MMC NORILSK NICKEL JSC-ADR	MORGAN SINDALL GROUP PLC
MITSUBISHI ELECTRIC CORP CFD	MMC NORILSK NICKEL OJSC	MORGAN STANLEY
MITSUBISHI ELECTRIC CORP Y50	MMCAPS FUNDING XIX LTD 144A	MORGAN STANLEY 13-C12 D 144A
MITSUBISHI ESTATE CO LTD	MMI HOLDINGS LTD	MORGAN STANLEY 13-C13 D 144A
MITSUBISHI GAS & CHEML CO Y50	MMODAL 8/12 TLB	MORGAN STANLEY 13-C9 D 144A
MITSUBISHI HEAVY IND NPV	MNC SKY VISION TBK PT	MORGAN STANLEY 97 RR G1 144A
MITSUBISHI HEAVY INDUSTRIES NP	MOBILE CHALLENGER INTERMEDIATE	MORGAN STANLEY 99-CAM1 M 144A
MITSUBISHI KAKOKI CFD	MOBILE MINI INC	MORGAN STANLEY BAN C8 D 144A
MITSUBISHI LOGISTICS CORP JPY5	MOBILE TELESYSTEMS OJSC	MORGAN STANLEY BANK C6 D 144A
MITSUBISHI MATERIAL CORP Y50	MOBILEZONE HOLDING AG CHF0.1	MORGAN STANLEY BANK C7 D 144A
MITSUBISHI MOTOR CORP Y50	MOCHIDA PHARMACEUTICAL CFD	MORGAN STANLEY BANK OF A C10 C
MITSUBISHI NICHYU FORKLIFTCFD	MOCHIDA PHARMACEUTICAL Y50	MORGAN STANLEY BANK OF A C5 A4
MITSUBISHI RESEARCH INSTITUT	MODERN TIMES GRP (MTG) SER B	MORGAN STANLEY BANK OF A C8 A1
MITSUBISHI STEEL MANUFACTURING	MODERNLAND REALTY	MORGAN STANLEY BANK OF A C8 A4
MITSUBISHI TANABE PHARM CORP	MODETOUR NETWORK INC	MORGAN STANLEY BANK OF A C9 AS
MITSUBISHI UFJ FINANCIAL GROUP	MOELIS & CO - A	MORGAN STANLEY BANK OF AM C9 C
MITSUBISHI UFJ LEASE & FINANCE	MOHAWK INDUSTRIES INC	MORGAN STANLEY BANK OF C14 A1
MITSUI CHEMICALS JPY50	MOHEGAN TRIBAL 11/13 TLB	MORGAN STANLEY BK OF C7 E 144A
MITSUI FUDOSAN CO Y50	MOHEGAN TRIBAL GAMING AUTHORIT	MORGAN STANLEY CAP C1 D 144A
MITSUI HIGH-TEC INC CFD	MOL HUNGARIAN OIL AND GAS PLC	MORGAN STANLEY CAP I 144A CL N
MITSUI HIGH-TEC Y50	MOLINA HEALTHCARE INC	MORGAN STANLEY CAPI C2 XB 144A
MITSUI HOME CO LTD	MOLSON COORS BREWING CO	MORGAN STANLEY CAPI CF1 G 144A
MITSUI MATSUSHIMA CFD	MOMENTA PHARMACEUTICALS INC	MORGAN STANLEY CAPI IQ7 E 144A
MITSUI MATSUSHIMA JPY50	MONADELPHOUS GROUP NPV	MORGAN STANLEY CAPI WF1 L 144A
MITSUI O.S.K. LINES JPY50	MONCLER SPA CFD	MORGAN STANLEY CAPI WF1 N 144A
MITSUI SUGAR CO Y50	MONDELEZ INTERNATIONAL INC	MORGAN STANLEY CAPI WF1 O 144A
MIURA CO LTD CFD	MONDI LTD	MORGAN STANLEY CAPI XLF J 144A
MIXI INC NAV CFD	MONDI PACKAGING SOUTH AFRICA L	MORGAN STANLEY CAPIT C2 D 144A

MORGAN STANLEY CAPIT C2 E 144A	MOSAIC CO/THE	MULTIPOLAR TBK PT
MORGAN STANLEY CAPIT C2 F 144A	MOSCOW EXCHANGE MICEX-RTS OAO	MUNCHENER RUCKVERSICHERUNGS-G
MORGAN STANLEY CAPIT C3 C 144A	MOSHIMOSHI HOTLINE CFD	MUNI ELEC AUTH OF GEORGIA
MORGAN STANLEY CAPIT C3 E 144A	MOSYS INC	M-UP INC
MORGAN STANLEY CAPIT C4 D 144A	MOTA ENGL SGPS	MURATA MANUFACTURING CO LTD
MORGAN STANLEY CAPIT C4 E 144A	MOTA-ENGL SGPS SA	MURATA MANUFACTURING CO NPV
MORGAN STANLEY CAPIT RR F 144A	MOTEL 6 MEZZANINE B PROM NT A4	MURPHY OIL CORP
MORGAN STANLEY CAPITA IQ10 A4A	MOTEL 6 TRUST MTL6 A2 144A	MURPHY USA INC
MORGAN STANLEY CAPITAL HQ6 A4A	MOTEL 6 TRUST MTL6 D 144A	MURRAY & ROBERTS HLDGS ZAR0.10
MORGAN STANLEY CAPITAL I C3 A2	MOTHERSON SUMI SYSTEMS LTD	MURRAY STREET INVESTMENT TRUST
MORGAN STANLEY CAPITAL I C4 AS	MOTOR PLC 12A A1C 144A	MUSLIM COMMERCIAL BANK
MORGAN STANLEY CAPITAL I HQ7 E	MOTOROLA INC	MVC CAPITAL INC
MORGAN STANLEY CAPITAL I IQ5 C	MOTOROLA SOLUTIONS INC	MWI VETERINARY SUPPLY INC
MORGAN STANLEY CAPITAL T23 A4	MOTORS LIQUIDATION CO GUC TRUS	MY EG SERVICES BHD
MORGAN STANLEY CAPITAL T29 A4	MOULIN GLOBAL EYECARE HLDGS	MYER HOLDINGS LTD
MORGAN STANLEY DEA TOP3 E 144A	MOUNT GIBSON IRON LTD NPV	MYLAN INC/PA
MORGAN STANLEY DEA TOP9 E 144A	MOZAMBIQUE EMATUM FINANCE 2020	MYLAN INC/PA 144A
MORGAN STANLEY DEAN 00-H 144A	MPLX LP	MYR GROUP INC
MORGAN STANLEY DEAN WITTER CAP	MPT OPER PARTNERSP/FINL	MYRIAD GENETICS INC
MORGAN STANLEY DW & CO NT	MPT OPERATING PARTNERSHIP LP /	N.G.K. SPARK PLUG CO NPV
MORGAN STANLEY IFHF SPV LP	MQ HOLDING AB	NABISCO INC
MORGAN STANLEY MORTGAG 10XS A2	MR PRICE GROUP ZAR0.0025	NABISCO INC DEBS
MORGAN STANLEY MORTGAGE L 2 3A	MRC GLOBAL INC	NABORS INDUSTRIES INC
MORGAN STANLEY PRIVATE EQUITY	MRF LIMITED	NABORS INDUSTRIES LTD SHS
MORGAN STANLEY R.E. FUND II	MRV ENGENHARIA COM STK NPV	NABTESCO CORP NPV
MORGAN STANLEY RE- HQ4 AJ 144A	MS&AD INSURANCE GROUP HOLDINGS	NABTESCO CORP NPV CFD
MORGAN STANLEY REAL ESTATE	MSA SAFETY INC	NAC CO LTD JPY50
MORGAN STANLEY REAL ESTATE FD	MSC INDUSTRIAL DIRECT CO	NAFCO CO LTD NPV
MORGANS HOTEL GROUP CO	MSCI EAFE INDEX - NL	NAGACORP LTD
MORGENTHALER PARTNERS VIII LP	MSCI EMERGING MARKETS FREE	NAGAILEBEN CO JPY 50
MORGENTHALER VENT PTNRS VII LP	MSCI INC	NAGATANANIEN CO LTD JPY50 CFD
MORGENTHALER VENTURE PARTNERS	MSDWCC HELOC TRUST 2005-1 1 A	NAGOYA RAILROAD CO Y50
MORGUARD CORP	MT SPOKANE 2004-A LL AA B 144A	NAIGAI Y50 CFD
MORINAGA MILK INDUSTRY CO Y50	MT SPOKANE TRUST 07-AA C 144A	NAIKAI ZOKEN CORP JPY50
MORITEX CORP JPY50 CFD	MTI LTD NPV	NAKAYO TELECOM JPY50
MORNINGSTAR INC	MTN GROUP LTD	NAM TAI POPERTY INC
MOROCCO GOVERNMENT INTERNATION	MTN GROUP LTD ZAR 0.0001	NAMCHOW CHEMICAL TWD10
MOROZOFF Y50	MTR CORP HKD1	NAMPAK LTD
MORPHOSYS ORD NPV	MTR GAMING GROUP INC	NAMURA SHIPBUILDING CO Y50
MORRISON (W) SUPMKT ORD 10P	MTU AERO ENGINES AG	NANOSPHERE INC
MORRISON <WM.> SUPERMARKETS	MUELLER WATER PRODUCTS INC	NANOSTRING TECHNOLOGIES INC
MORTGAGE PASS THROUGH C CIB2 C	MUENCHENER RUECKVERSICHERUNGS	NANTO BANK CFD
MORTGAGE PASS THROUGH C CIB2 D	MUHIBBAH ENGINEERING(M) BHD	NAPCO SECURITY TECHNOLOGIES IN
MORTGAGE-LINKED AMORTIZI 1 A10	MULTIMEDIA GAMES HLDG CO INC	NASDAQ OMX GROUP INC/THE
MORY INDUSTRIES JPY50 CFD	MULTIPLUS SA	NASPERS LTD

NATCO PHARMA LTD	NBCUNIVERSAL MEDIA LLC	NETAPP INC
NATION MEDIA GROUP ORD KESH5	NCI BUILDING SYS COV-LITE TL	NETFLIX INC
NATIONAL AUSTRALIA BANK L 144A	NCR CORP	NETGEAR INC
NATIONAL AUSTRALIA BANK LTD	NCR ESCROW CORP 144A	NETGEM NPV
NATIONAL AUSTRALIA BANK LTD/NE	NCUA GUARANTEED NOTES TR R1 2A	NETHERLANDS GOVERNMENT BOND
NATIONAL BANK OF CANADA	NCUA GUARANTEED NOTES TR R3 3A	NETIA SA PLN1
NATIONAL BANK OF CANADA 144A	ND SOFTWARE CO LTD NPV	NETLIST INC
NATIONAL BANK OF RAS AL-KHAI	NEA 10 LP	NETPLAY TV PLC GBP0.05
NATIONAL CITY BANK/CLEVELAND O	NEA 11	NETSUITE INC
NATIONAL CITY CORP	NEA 12 LP	NEUROCRINE BIOSCIENCES INC
NATIONAL COLLEGIATE STUDE 1 B1	NEA IX LP	NEUSTAR INC
NATIONAL EXPRESS GROUP ORD 5P	NEA VI	NEVADA POWER CO
NATIONAL FUEL GAS CO	NEA VII L P	NEVSUN RESOURCES LTD
NATIONAL GRID NA INC	NEC CORP NPV	NEW BRITAIN PALM OIL LTD
NATIONAL GRID PLC	NEC ELECTRONICS CP NPV CFD	NEW ERA ELECTRONICS TWD10
NATIONAL GRID PLC CFD	NEC FIELDING. LTD NPV	NEW FLYER INDUSTRIES INC
NATIONAL GRID PLC NEW ORD	NEC SYS INT & CONS Y50	NEW GOLD INC
NATIONAL INSTRUMENTS CORP	NEDERLANDSE WATERSCHAPSBA 144A	NEW HAMPSHIRE ST FEDERAL HIGHW
NATIONAL INTERSTATE CORP	NEENAH ENTERPRISES INC	NEW HAMPSHIRE ST HLTH & EDU FA
NATIONAL MENTOR 1/14 TLB	NEENAH PAPER INC	NEW HAMPSHIRE ST TURNPIKE SYS
NATIONAL OILWELL VARCO INC	NEIMAN MARCUS 3/14 COV-LITE TL	NEW JAPAN RADIO CO Y50
NATIONAL PENN BANCSHARES INC	NELL AF SARL F ESCROW	NEW JERSEY ST TRANSPRTN TRUST
NATIONAL RETAIL PROP INC	NELLS AF S A R L SR NT 144A	NEW JERSEY ST TURNPIKE AUTH
NATIONAL RETAIL PROPERTIES INC	NEMETSCHKE AG	NEW MEDIA INVESTMENT GROUP INC
NATIONAL RURAL UTILITIES COOPE	NEOGEN CORP	NEW MELROSE PLC CFD
NATIONAL SAVINGS BANK 144A	NEOGENOMICS INC	NEW MOUNTAIN FINANCE CORP
NATIONS EQUIPMENT 13-1A B 144A	NEONODE INC	NEW MOUNTAIN PARTNERS III
NATIONSBANK CORP SUB NOTES	NEOPHOTONICS CORP	NEW MOUNTAIN PARTNERS LP
NATIONSLINK FUND LTL1 D 144A	NEOPOST FRF4	NEW RESIDENTIAL INVESTMENT COR
NATIONSLINK FUNDIN LTL1 C 144A	NEOPOST SA CFD	NEW SOUTH WALES TREASURY CORP
NATIONSTAR MORTGAGE HOLDINGS I	NEOS CORP CFD	NEW WAVE GROUP AB SEK3 SER 'B'
NATIONWIDE BUILDING SOCIETY	NEOWIZ HOLDINGS CORPORATION	NEW WORLD DEVELOPMENT CO HK\$1
NATIONWIDE MUTUAL INSURAN 144A	NEP 1/13 2ND LIEN COV-LITE TL	NEW YORK CITY NY HSG DEV CORPM
NATIXIS EUR1.6	NEPA MNGT II	NEW YORK CITY NY MUNI WTR FIN
NATIXIS EUR1.6 CFD	NEPA VENTURE FD II L P	NEW YORK CITY NY TRANSITIONAL
NATL AUSTRALIA BK NPV	NEPTUNE GROUP LTD	NEW YORK COMMUNITY BANCORP INC
NATURAL GAS FUTURE (NYM)	NES GLOBAL 10/13 TL	NEW YORK LIFE CAP PARTNERS IV
NATUZZI SPA SPONSORED ADR	NESTE OIL OYJ EUR3.4	NEW YORK LIFE CAP PARTNERS LP
NAVER CORP	NESTLE FOODS NIGER NGN0.50	NEW YORK LIFE CAPITAL
NAVIENT CORP W/D	NESTLE LANKA NPV	NEW YORK LIFE CAPITAL PARTNERS
NAVIOS 6/13 TLB	NESTLE MALAY BHD MY\$1	NEW YORK LIFE GLOBAL FUND 144A
NAVIS ASIA FUND V LP	NESTLE MILK PAK PKR10	NEW YORK NY
NAVISTAR INTERNATIONAL CORP	NESTLE SA	NEW YORK ST DORM AUTH REVENUES
NAVITAS EQUIPMENT REC 1 C 144A	NESTLE SA CHF1	NEW YORK TIMES CO/THE
NBCUNIVERSAL ENTERPRISE I 144A	NET ELEMENT INTERNATIONAL INC	NEW ZEALAND GOVERNME216-INFLAT

NEW ZEALAND GOVERNMENT	NGP NATURAL RESOURCES X LP	NINE DRAGONS PAPER HOLDINGS
NEW ZEALAND GOVERNMENT BOND	NH FOODS LTD	NINTENDO CO
NEW ZEALAND GOVERNMENT -INFLAT	NHK SPRING CO LTD CFD	NIPPON SEIKI CO Y50
NEWBRIDGE ASIA III LP	NHK SPRING CO Y50	NIPPON ACCOMODATIONS FUND CFD
NEWBRIDGE ASIA IV LP	NIC INC	NIPPON ACCOMODATIONS FUND INC
NEWCASTLE INVESTMENT CORP	NICE INFORMATION&	NIPPON BUILDING FUND INC
NEWCREST MINING LTD ORD NPV	NICE SYSTEMS SHK1	NIPPON CHEMI-CON CORP CFD
NEWELL RUBBERMAID INC	NICHICON CORP CFD	NIPPON CHEMIPHAR JPY50
NEWFIELD EXPLORATION CO	NICHIDEN CORP JPY50	NIPPON CONCRETE JPY50 CFD
NEWMARKET CORP	NICHIHA CORP CFD	NIPPON ELECTRIC GLASS Y50
NEWMONT MINING CORP	NICHIHA CORP Y50	NIPPON ELECTRIC GLASS Y50 CFD
NEWOCEAN ENERGY HOLDINGS LTD	NICHII GAKKAN CO JPY50 CFD	NIPPON EXPRESS CO Y50
NEWPAGE CORP	NICHIREI CFD	NIPPON HUME CORP JPY50
NEWPARK RESOURCES INC	NICHIREKI CO LTD Y50	NIPPON KONPO NPV
NEWS AMERICA INC	NICHOLAS FINANCIAL INC	NIPPON MEAT PACKERS CFD
NEWS CORP	NICKEL ASIA CORP	NIPPON PAINT CO Y50
NEWS CORP/NEW CLASS B	NICKEL FUTURE (LME)	NIPPON PAINT HOLDINGS CO LTD
NEWSRING GROWTH CAPITAL III	NIDEC COPAL ELECT NPV CFD	NIPPON PAPER INDUSTRIES CO CFD
NEWSRING SBIC MEZZANINE	NIDEC CORP NPV	NIPPON PILLAR PACKING CO JPY50
NEWSRING VENTURES II LP	NIDEC CORP NPV CFD	NIPPON PROLOGIS REIT INC
NEWSTAR ARLINGTON SR 14-1A E 1	NIELSEN FINANCE LLC / NIELSEN	NIPPON PROLOGIS REIT INC CFD
NEWSTAR TRUST 2A A 144A	NIELSEN N V	NIPPON ROAD CO CFD
NEWTEK BUSINESS SERVICES INC	NIEUWE STEEN INVES EURO.46	NIPPON ROAD CO Y50
NEWTEK SMALL BUSINESS 1 A 144A	NIFCO INC Y50	NIPPON SEISEN CO JPY50
NEXANS SA CFD	NIFTY CORP NPV	NIPPON SHINYAKU CFD
NEXEN CORPORATION KRW5000	NIGERIA GOVERNMENT BOND	NIPPON SHOKUBAI CO LTD
NEXEN INC	NIGERIA GOVERNMENT INTERNATION	NIPPON SHOKUBAI CO Y50
NEXEN TIRE CORP	NIGERIA T BILL	NIPPON SIGNAL CO Y50
NEXEO 10/12 ADD-ON TLB	NIGERIA T-BILL	NIPPON STEEL & SUMIKIN BUSSAN
NEXON CO LTD	NIGERIAN BREWERIES NGN0.50	NIPPON STEEL & SUMIKIN TEXENG
NEXON CO LTD CFD	NIHON DEMP A KOGYO CO LTD CFD	NIPPON STEEL & SUMITOMO METAL
NEXSTAR BROADCASTING GROUP INC	NIHON ESLEAD JPY50	NIPPON STEEL CORP CFD
NEXSTAR BROADCASTING INC	NIHON KODEN CORP Y50	NIPPON STEEL TRADING CO NP CFD
NEXT CO. LTD NPV CFD	NIHON KOHDEN CORP CFD	NIPPON SUISAN KAISHA Y50
NEXT GROUP ORD GBP0.10	NIHON M&A CENTER INC	NIPPON SYNTHETIC CHEM INDUSTRY
NEXT PLC CFD	NIHON M&A CENTER INC NPV CFD	NIPPON SYSTEM DEV Y50 CFD
NEXTERA ENERGY CAPITAL HOLDING	NIHON NOHYAKU CO Y50	NIPPON TEL & TEL CORP Y50000
NEXTERA ENERGY INC	NIHON PARKERIZING Y50	NIPPON TELEGRAPH & TELEPHONE C
NEXTGEN 5/14 (USD) COV-LITE TL	NIHON UNISYS Y50	NIPPON THOMPSON CO Y50
NEXTMEDIA GROUP INC CLASS A	NIHON YAMAMURA GLASS CO	NIPPON THOMPSON CO Y50 CFD
NEXYZ CORPORATION NPV CFD	NII HOLDINGS INC	NIPPON YAKIN KOGYO CFD
NGK INSULATORS Y50	NIKE INC	NIPPON YUSEN KK
NGL ENERGY PARTNERS LP	NIKKISO CO LTD CFD	NIPPON YUSEN KK Y50
NGL ENRGY PART LP/FIN CO 144A	NIKON CORP NPV	NIPRO CORP CFD
NGP CAPITAL RESOURCES CO	NIMBLE STORAGE INC	NISHIMATSU CONSTRUCTION CO Y50

NISHI-NIPPON CITY BANK LTD NPV	NOEVIR HOLDINGS CO LTD CFD	NORTH DAKOTA ST HSG FIN AGY
NISHIO RENT ALL CO Y50	NOJIMA CORP JPY50	NORTHEAST UTILITIES
NISKA GAS STORAGE CAN/FI	NOK CORPORATION Y50	NORTHERN BLIZZARD RESOURC 144A
NISOURCE FINANCE CORP	NOK INTEREST	NORTHERN OIL AND GAS INC
NISOURCE INC	NOKIA (AB) OY EUR0.06	NORTHERN PINES DISC
NISSAN AUTO LEASE TRUST A A3	NOKIA OYJ	NORTHERN STATES POWER CO/MN
NISSAN AUTO LEASE TRUST B A4	NOKIAN RENKAAT OYJ (NOKIA TYRE	NORTHERN STATES POWER CO/WI
NISSAN AUTO RECEIVABLES 2 A A4	NOLATO AB SER'B'SEK5	NORTHERN TIER ENERGY INC
NISSAN AUTO RECEIVABLES O B A3	NOMURA ASSET ACCEPTANC AR4 1A1	NORTHERN TIER ENERGY LLC / NOR
NISSAN CHEMICAL INDUSTRIES CFD	NOMURA ASSET ACCEPTANC WF1 2A2	NORTHERN TRUST CORP
NISSAN CHEMICAL INDUSTRIES Y50	NOMURA ASSET ACCEPTANCE AP3 A4	NORTHFIELD BANCORP INC/NJ
NISSAN MOTOR ACCEPTANCE C 144A	NOMURA HOLDING NPV	NORTHGATE
NISSAN MOTOR CO CFD	NOMURA HOLDINGS INC	NORTHRIM BANCORP INC
NISSAN MOTOR CO LTD	NOMURA HOLDINGS INC CFD	NORTHROP GRUMMAN CORP
NISSAN MOTOR CO Y50	NOMURA REAL ESTATE NOMURA	NORTHROP GRUMMAN SYSTEMS CORP
NISSEI PLASTIC IND JPY50	NOMURA RESEARCH INSTITUTE NPV	NORTHSTAR 2012-1 MORT 1 A 144A
NISSIN CO Y50 CFD	NOMURA RL EST INC NPV	NORTHSTAR EDUCATION FINAN 1 A2
NISSHA PRINTING CO LTD CFD	NOMURA RL EST INC NPV CFD	NORTHSTAR REALTY FINANCE CORP
NISSHIN FUDOSAN CO LTD JPY50	NORANDA ALUMINUM (COV-LITE	NORTHUMBERLAND BANCORP
NISSHIN SEIFUN GROUP INC	NORBERT DENTRESSANGLE EUR1.6	NORTHWEST BANCSHARES INC
NISSHIN STEEL CO LTD	NORBORD INC	NORWEGIAN CRUISE LINE HOLDINGS
NISSHIN STEEL HOLDINGS CO LTD	NORBORD INC 144A	NOS SGPS
NISSIN CORP CFD	NORCRAFT 11/13 COV-LITE TL	NOSTRUM OIL & GAS LP
NISSIN ELECTRIC CFD	NORCRAFT COS INC	NOTTOWAY MANAGEMENT UNIT
NISSIN ELECTRIC Y50	NORD ANGILA 3/14 COV-LITE TL	NOVAE GROUP ORD GBP(NEW CONSOL
NISSIN FOODS HOLDINGS CO LTD	NORDEA BANK AB	NOVARESE INC
NISSIN SUGAR HOLDINGS CO LTD	NORDEA BANK AB 144A	NOVARTIS AG
NITORI HOLDINGS CO LTD	NORDEA BANK AB EUR0.39632	NOVARTIS AG CHF0.50 (REGD)
NITTA CORP Y50 CFD	NORDEA HYPOTEK AB	NOVARTIS SECURITIES INVESTMENT
NITTETSU MINING CO Y50	NORDEX SE NPV (POST REV-SPLIT)	NOVATEK MICROELECTRONICS TWD10
NITTO DENKO CORP CFD	NORDIC CAPITAL FUND V L P	NOVITAS CAPITAL II LP
NITTO DENKO CORP NPV	NORDIC CAPITAL VI ALPHA LP	NOVITAS CAPITAL III LP
NITTO ELECTRIC WORKS LTD CFD	NORDIC CAPITAL VII BETA LP	NOVITAS CAPITAL LP
NITTO KOGYO CORP	NORDIC INVESTMENT BANK	NOVO NORDISK A/S
NITTO SEIKO CO JPY50	NORDIC SEMICONDUCTOR NOK0.01	NOVO NORDISK A/S-B
NITTO SEIKO CO LTD CFD	NORDION INC	NOVO-NORDISK AS DKK1
NITTOC CONSTRUCTION Y50	NORDNET AB SER'B' SEK1.00	NOVOZYMES A/S
NKT HOLDING DKK20	NORDSON CORP	NOW INC/DE
NMC HEALTH PLC	NORDSTROM INC	NPC INTERNATIONAL INC / NPC OP
NOAH HOLDINGS LTD	NORFOLK SOUTHERN CORP	NPS PHARMACEUTICALS INC
NOBEL BIOCARE AG CHF0.40(BR)	NORMA GROUP SE	NRG ENERGY INC
NOBLE CORP PLC	NORSK HYDRO ASA NOK3.6666	NRG ENERGY INC 144A
NOBLE ENERGY INC	NORTEK 4/14 COV-LITE TLB	NRG YIELD INC
NOBLE GROUP HKD0.25	NORTEK INC	NSG HOLDINGS LLC / NSG HOLDING
NOBLE HOLDING INTERNATIONAL LT	NORTH AMERICAN ENERGY PARTNERS	NSK LTD ORD

N-STAR REAL ESTATE 1A B1 144A	OAKTREE CAP MGMT REAL ESTATE	ODEBRECHT DRILLING NORBE 144A
N-STAR REAL ESTATE 1A C1B 144A	OAKTREE CAPITAL MANAGEMEN 144A	ODEBRECHT FINANCE LTD 144A
N-STAR REL CDO IV LT 4A A 144A	OAKWOOD MORTGAGE INV B A3 144A	ODYSSEY MARINE EXPLORATION INC
N-STAR REL CDO VIII 8A A1 144A	OASIS PETROLEUM INC	OENON HOLDINGS INC NPV
NTN CORP CFD	OASIS PETROLEUM INC 144A	OESTERREICHISCHE POST AG
NTT DATA CORP	OBARA GROUP INC JPY50	OFFICE CHERIFIEN DES PHO
NTT DATA CORP JPY5000	OBAYASHI CORP Y50	OFFICE CHERIFIEN DES PHO 144A
NTT DOCOMO INC	OBAYASHI ROAD CORP JPY50	OFFICE DEPOT INC
NTT URBAN DEVELOPMENT CORP NPV	OBIC CO LTD CFD	OFFSHORE GROUP INVST LTD
NU SKIN ENTERPRISES INC	OBP DEPOSITOR LLC T OBP A 144A	OFSI FUND LTD 14-6A C 144A
NUANCE COMMUNICATIONS INC	OBRASCON HUARTE SA EUR0.6	OGE ENERGY CORP
NUANCE COMMUNICATIONS INC 144A	OC OERLIKON CORP AG	OHASHI TECHNICA INC TOKYO
NUCLEUS SOFTWARE EXPORTS INR10	OCADO GROUP PLC-W/I CFD	OHASHI TECHNICA INC TOKYO CFD
NUCOR CORP	OCCIDENTAL PETROLEUM CORP	OHSO FOOD SERVICE CORP CFD
NUFARM NPV	OCEAN HAMMOCK/PALM COAST (MISC	OHSO FOOD SERVICE CORP Y50
NUFLARE TECHNOLOGY INC NPV	OCEANEERING INTERNATIONAL INC	OIL SEARCH LTD ORD PGK 0.10
NUFLARE TECHNOLOGY INC NPV CFD	OCEANFIRST FINANCIAL CORP	OIL STATES INTERNATIONAL INC
NUMEREX CORP	OCEANIA CRUISES 1/14 TLB	OILTANKING PARTNERS LP
NUMERICABLE GROUP SA	OCI NV EUR1.00	OITA BANK CFD
NUMERICABLE GROUP SA 144A	OCM MEZZANINE FUND LP	OITA BANK Y50
NUMERICABLE SAS CFD	OCM OPPORTUNITIES FD VIII LP	OJI HOLDINGS CORP JPY50
NUPLEX INDUSTRIES NPV	OCM OPPORTUNITIES FUND II L P	OJI PAPER CO CFD
NUSTAR ENERGY LP	OCM OPPORTUNITIES FUND III LP	OK ZIMBABWE ZWL0.01
NUSTAR LOGISTICS LP	OCM OPPORTUNITIES FUND IV LP	O'KEY GROUP S A GDR W/I
NUTRECO NV EUR0.12	OCM OPPORTUNITIES FUND IX L.P	OKI ELEC INDUSTRY CO CFD
NUTRISYSTEM INC	OCM OPPORTUNITIES FUND V	OKI ELECTRIC INDUSTRY CO LTD
NVC LIGHTING HOLDINGS LTD	OCM OPPORTUNITIES FUND VI	OKINAWA CELLULAR NPV
NVIDIA CORP	OCM OPPORTUNITIES FUND VII	OKINAWA ELECTRIC POWER Y500
NVR INC	OCM OPPORTUNITIES FUND VII-B	OKURA INDUSTRIAL Y50
NWA A SEN	OCM OPPORTUNITIES FUND VIIIB	OLAM INTERNATIONAL LIMITED ORD
NWA A SEN SECURITY IN DEFAULT	OCM POWER OPPORTUNITIES	OLD AII INC/OLD
NWS HOLDINGS LTD HKD1	OCM PRINCIPAL OPP FD IV	OLD DOMINION FREIGHT LINE INC
NXP BV / NXP FUNDING LLC 144A	OCM PRINCIPAL OPPTYS FD II LP	OLD MUTUAL PLC
NXP SEMICONDUCTOR NV	OCM REAL ESTATE OPP FD II LP	OLD MUTUAL PLC ORD
NXSTAGE MEDICAL INC	OCM REAL ESTATE OPP FD III LP	OLD REPUBLIC INTERNATIONAL COR
NXT CAPITAL 9/13 SENIOR TLB	OCM/GFI POWER OPPORTUNITIES FD	OLEODUCTO CENTRAL SA 144A
NY HARB ULSD FUTURE (NYM)	OCONEE RIVER MANAGEMENT UNIT	OLIN CORP
NYDJ APPAREL 12/13 TL	OCONNOR NORTH AMERICAN	OLYMPUS CORP Y50
NYKREDIT REALKREDIT A/S	O'CONNOR NORTH AMERICAN	OMAHA NE PUBLIC PWR DIST ELEC
NYLIM MEZZANINE PARTNERS	OCTAGON INVT 14-1A D 144A	OMEGA HEALTHCARE INVESTORS INC
NYLIM MEZZANINE PRTRS II	OCWEN FINANCIAL CORP	OMEGA HLTHCARE INVESTORS 144A
OAK HILL CAPITAL PARTNERS LP	OCWEN FINANCIAL CORP 144A	OMNIA HLDGS NPV
OAK INVESTMENT PARTNERS XI LP	ODAKYU ELECTRIC RAILWAY CO CFD	OMNICARE INC
OAK INVESTMENT PARTNERS XII LP	ODAKYU ELECTRIC RAILWAY CO Y50	OMNICELL INC
OAKTREE CAP MANAGEMENT LLC	ODAS ELEKTRIK URETIM VE SANAYI	OMNICOM GROUP INC

OMNITRACS 11/13 COV-LITE TL	ORESUND INVESTMENT NPV	OXFORD INSTRUMENTS PLC ORD 5P
OMNIVISION TECHNOLOGIES INC	ORICA LIMITED	OXTEAM ORCHARDS
OMNOVA SOLUTIONS INC	ORIENTAL LAND CO JPY50	OZLM FUNDING LTD 5A D 144A
OMRON CORP Y50	ORIENTAL LAND CO JPY50 CFD	P T ASTRA INTL IDR50
OMTHERA PHARMACEUTICAL	ORIENTAL REPUBLIC OF URU	PACCAR FINANCIAL CORP
OMV AG	ORIENTAL WATCH HLD HKD0.10	PACCAR INC
OMV AG NPV	ORIFLAME COSMETICS SDR EACH	PACE PLC CFD
ON ASSIGNMENT INC	ORIGEN MANUFACTURED HOUSI A M1	PACE PLC ORD5P
ON SEMICONDUCTOR CORP	ORIGIN ELECTRIC CO Y50	PACIFIC ALTERNATIVE ASSET
ONCOGENEX PHARMACEUTICAL INC	ORIGIN ELECTRIC CO Y50 CFD	PACIFIC ANDES INTL HKD0.10
ONCOMED PHARMACEUTICALS INC	ORIGIN ENERGY LTD	PACIFIC BASIN SHIP USD0.1
ONCONOVA THERAPEUTICS INC	ORIGIN ENERGY LTD NPV	PACIFIC CENTURY PREMIUM
ONCOR ELECTRIC DELIVERY CO LLC	ORION CORP KRW5000	PACIFIC DRILLING SA 144A
ONCOR ELECTRIC DELIVERY T 1 A3	ORION OYJ NPV	PACIFIC GAS & ELECTRIC CO
ONDECK ASSET SEC 14-1A B 144A	ORIX CORP	PACIFIC INDUSTRIAL JPY50
ONE GAS INC	ORIX CORP Y50	PACIFIC PREMIER BANCORP INC
ONE GAS INC 144A	ORIX CORP Y50 CFD	PACIFIC RUBIALES ENERGY C 144A
ONEOK INC	ORIX JREIT INC REAL ESTATE INV	PACIFIC RUBIALES ENERGY CORP
ONEOK PARTNERS LP	ORKLA ASA NOK1.25 (POST	PACIFICORP
ONEX CORP	ORORA LTD	PACIRA PHARMACEUTICALS INC
ONO FINANCE II PLC 144A	ORPEA EUR2.5 CFD	PACK CORP JPY50
ONO PHARMACEUTICAL CO Y50	ORRSTOWN FINANCIAL SERVICES IN	PACKAGING CORP OF AMERICA
ONO SOKKI CO CFD	ORTHO-CLINICAL 2/14 UNSECURED	PACTIV LLC
ONOKEN CO LTD CFD	OSAKA GAS CO CFD	PACWEST BANCORP
ONOKEN CO LTD JPY50	OSAKA GAS CO Y50	PADDY POWER ORD EUR0.10
ONWARD HOLDINGS CO LTD	OSAKA SECURITIES E NPV CFD	PADDY POWER ORD EUR0.10 CFD
OPEN HOUSE CO LTD CFD	OSAKA STEEL CO Y50 CFD	PAGE FIVE FUNDING L PG5 B 144A
OPEN TEXT CORPORATION	OSAKA TITANIUM TECHNOLOGIES CF	PAI EUROPE III LP
OPENTABLE INC	OSCHADBANK VIA SSB #1 PLC	PAI EUROPE IV LP
OPERA SOFTWARE ASA	OSHKOSH CORP	PAI EUROPE V-3 FCPR
OPHIR ENERGY PLC	OSRAM LICHT AG	PAINTED PONY PETROLEUM LTD
OPHIR ENERGY PLC CFD	OTSUKA CORP CFD	PAKISTAN OILFIELDS PKR10
OPHTHOTECH CORP	OTSUKA HOLDINGS CO LTD	PALACE ENTERTAINMENT HOLD 144A
OPTIMA SPECIALTY STEEL IN 144A	OTSUKA SHOKAI JPY50	PALADIN REALTY LATIN AMERICA
OPUS BANK	OUTERWALL INC	PALAMON EUROPEAN EQUITY
ORACLE CORP	OUTOKUMPU OY ORD A FIM10	PALAMON EUROPEAN EQUITY II LP
ORACLE CORP JAPAN JPY50	OVASCIENCE INC	PALL CORP
ORANGE SA	OVERSEA CHINESE DISC	PALLADIUM EQUITY PARTNERS II
ORANGE SPONSORED ADR	OVERSEA-CHINESE BKG CORP	PALLADIUM EQUITY PARTNERS IV
ORASURE TECHNOLOGIES INC	OWENS & MINOR INC	PALLADIUM FUTURE (NYM)
ORBCOMM INC	OWENS CORNING	PALMETTO FUND LTD CLASS G
ORBOTECH LTD ISRAEL COM	OWENS-ILLINOIS INC	PALO ALTO NETWORKS 144A CONVRT
ORCHID ASIA V LP	OXEA 7/13 COV-LITE (USD) 2ND	PALO ALTO NETWORKS INC
OREGON ST	OXEA 7/13 COV-LITE (USD) TL	PALTAC CORP
O'REILLY AUTOMOTIVE INC	OXFORD FUND LP	PANALPINA WELTTRANSPORT (HLDG)

PANAMA GOVERNMENT INTERNATIO	PAYLESS SHOESOURCE 3/14 2ND	PENROSE TOPCO LTD CERTIFICATES
PANAMA GOVERNMENT INTERNATIONA	PAYLESS SHOESOURCE 3/14 TL	PENSKE AUTOMOTIVE GROUP INC
PANASONIC CORP	PAYLOCITY HOLDING CORP	PENTAIR FINANCE SA
PANASONIC ELECTRIC WORKS INFO	PB HOLDINGS LLC	PENTAIR PLC
PANAUST LTD	PBF ENERGY INC	PENTA-OCEAN CONSTRUCTION CFD
PANDORA A/S	PBF HOLDING CO LLC / PBF FINAN	PENTON MEDIA 9/13 COV-LITE 2ND
PANDORA MEDIA INC	PBF LOGISTICS LP UNIT LTD	PEOPLE'S FINANCIAL REALT 1 1A3
PANERA BREAD CO	PC FINANCIAL PARTNERSHIP	PEOPLES FINANCIAL SERVICES COR
PAN-UNITED CORP SGD0.10	PCCW LIMITED HKD0.25	PEOPLE'S UNITED FINANCIAL INC
PARADE TECHNOLOGIES LTD	PCHOME ONLINE INC	PEP BOYS-MANNY MOE & JACK
PARADISE CO KRW500	PC-TEL INC	PEPCO HOLDINGS INC
PARAGON GROUP OF COMPANIES	PDF SOLUTIONS INC	PEPSICO INC
PARAGON GROUP OF COMPANIES CFD	PEABODY ENERGY CORP	PEPSI-COLA PRODUCTS PHILIPPINE
PARAMOUNT CORP BHD	PEABODY GLOB RE PTNRS LP	PER AARSLEFF 'B' DKK20
PARAMOUNT GOLD AND SILVER CORP	PEACE MARK(HLDGS) HKD0.10	PERFICIENT INC
PARCO CO Y50 CFD	PEAK 10 6/14 COV-LITE 2ND LIEN	PERFORM GROUP PLC
PAREX RESOURCES INC	PEAKS CLO LTD 14-1A D 144A	PERFORMANCE FOOD GROUP 5/13
PAREXEL INTERNATIONAL CORP	PEARSON ORD GBP0.25	PERKINELMER INC
PARGESA HLDGS SA CHF20(BR)	PEARSON PLC CFD	PERMIRA EUROPE I
PARK 24 CO JPY50	PEBBLEBROOK HOTEL TRUST	PERMIRA EUROPE II
PARKER DRILLING CO 144A	PECO ENERGY CO	PERMIRA IV
PARKER HANNIFIN CORP	PELICAN PRODUCTS 4/14 COV-LITE	PERMIRA IV LP 2
PARKLAND FUEL CORP	PELION SA	PERMIRA UK VENTURE FUND IV
PARKSON RETAIL ASIA LTD	PEMBINA PIPELINE CORP	PERNIX THERAPEUTICS HOLDINGS
PARMALAT FINANZIARIA EURO.52	PEMEX PROJECT FUNDING MASTER T	PERNOD-RICARD EUR1.55
PARQUE ARAUCO SA	PENDRAGON ORD GBP0.05	PERNOD-RICARD SA CFD
PARSLEY ENERGY LLC / PARS 144A	PENFORD CORP	PEROXYCHEM 2/14 TL
PARTHENON INVESTORS II LP	PENGROWTH ENERGY CORP	PERPETUAL ENERGY INC
PARTNERRE FINANCE B LLC	PENN ASIA INVESTORS L P	PERRIGO CO PLC
PARTNERRE HLDGS LTD BERMUDA	PENN MEZZANINE PARTNERS LP	PERRIGO COMPANY LIMITED CFD
PARTNERS GROUP CLIENT ACCESS	PENN NATIONAL GAMING INC	PERRY PARTNERS L P
PARTNERS GROUP CLIENT ACCESS 3	PENN VIRGINIA CORP	PERSEUS-SOROS
PARTNERS GROUP SECONDARY 2008	PENN WEST PETE LTD	PERSIMMON C SHARE INCOME NPV
PARTNERS GROUP SECONDARY 2011	PENN WEST PETROLEUM LTD	PERSIMMON ORD 10P
PARTNERS GRP HLDG AG CHF0.01	PENNANTPARK FLOATING RATE CAPI	PERSIMMON ORD GBP0.10 CFD
PARTRON CO LTD KRW500	PENNANTPARK INVESTMENT CORP	PERSIMMON PLC CFD
PARTY CITY HOLDINGS INC	PENNON GROUP ORD GBP0.407 CFD	PERSISTENT SYSTEMS LTD
PASON SYSTEMS INC	PENNS WOODS BANCORP INC	PERTAMINA PERSERO PT
PASONA GROUP INC NPV	PENNSYLVANIA HIGHER EDUCA 2 A1	PERTAMINA PERSERO PT 144A
PATHEON 1/14 (USD) TL	PENNSYLVANIA REAL ESTATE INVES	PERU ENHANCED PASS-THROUGH FIN
PATRIOT CAPITAL PARTNERS LP	PENNSYLVANIA ST	PERUSAHAAN PENERBIT SBSN
PATRIZIA IMMOBILIEN AG NPV	PENNSYLVANIA ST HSG FIN AGY	PERUSAHAAN PERKEBUNAN LONDON
PATTERSON COS INC	PENNSYLVANIA ST HSG FIN AGY SF	PERUVIAN GOVERNMENT INTERNAT
PATTERSON-UTI ENERGY INC	PENROSE MIDCO LIMITED	PERUVIAN GOVERNMENT INTERNATIO
PAYCHEX INC	PENROSE TOPCO LTD (BE IV)	PETCO HOLDINGS INC 144A

PETROAMERICA OIL CORP	PIEDMONT OFFICE REALTY TRUST I	PLY GEM 1/14 COV-LITE TL
PETROBRAS GLOBAL FINANCE	PIGEON CORP Y50	PMFG INC
PETROBRAS GLOBAL FINANCE BV	PIGEON CORP Y50 CFD	PNC BANK NA
PETROBRAS INTERNATIONAL FINANC	PILGRIM'S PRIDE CORP	PNC EQUITY PARTNERS II LP
PETRO-CANADA	PIMCO ABSOLUTE RETURN OFFSHORE	PNC EQUITY PARTNERS LP
PETROCELTIC INTL ORD EUR0.3125	PIMCO GLOBAL CREDIT	PNC FINANCIAL SERVICES GROUP I
PETROFAC LTD ORD SHS 0.02 USD	PIMCO MULTI-ASSET VOLATILITY	PNC FUNDING CORP
PETROHAWK ENERGY CORP	PIMCO MULTI-SECTOR STRATEGY FD	PNM RESOURCES INC
PETROLEO BRASILEIRO SA	PINAR ENTEGRE ET TRY1	POINT INC NPV CFD
PETROLEOS DE VENEZUELA SA	PINE RIVER FUND LP	POLAND (GOVT OF)
PETROLEOS MEXICANOS	PING AN INSURANCE GROUP CO OF	POLAND (REPUBLIC OF)
PETROLEOS MEXICANOS 144A	PINNACLE ENTERTAINMENT INC	POLAND GOVERNMENT BOCPI-INFLAT
PETROLEUM CO OF TRINIDAD & TOB	PINNACLE FINANCIAL PARTNERS IN	POLAND GOVERNMENT BOND
PETROLEUM GEO-SERVICES ASA	PINNACLE FOODS FINANCE LLC / P	POLAND GOVERNMENT INTERNATIONA
PETROLOGISTICS LP	PINNACLE FOODS INC	POLARCUS LTD
PETRONET LNG LTD	PINNACLE HOLDINGS LTD	POLARIS INDUSTRIES INC
PETROQUEST ENERGY INC	PINNACLE WEST CAPITAL CORP	POLARIS VENTURE PARTNERS II
PETROSEA TBK PT	PIONEER NATURAL RESOURCES CO	POLARIS VENTURE PARTNERS IV LP
PETSMART INC	PIRELLI & C SPA	POLARIS VENTURE PARTNERS V LP
PEUGEOT SA	PITANGO VENTURE CAPITAL FUND	POLARIS VENTURE PTNRS III LP
PEUGEOT SA EUR1	PITANGO VENTURE CAPITAL FUND V	POLSKI KONCERN NAFTOWY ORLEN
PEYTO EXPLORATION & DEV CORP	PITNEY BOWES INC	POLYCOM INC
PFIZER INC	PIXELWORKS INC	POLYONE CORP
PFS FINANCING CORP BA A 144A	PJ DEVELOPMENT HOLDINGS BHD	POLYPLEX CORP INR10
PG&E CORP	PLA RESIDENTIAL III	POLYPORE INTERNATIONAL INC
PGT INC	PLA RETAIL FUND I LP	POLYUS GOLD INTL LTD CFD
PHARMACYCLICS INC	PLAINS ALL AMERICAN PIPELINE L	POONGSAN CORP/NEW
PHEAA	PLAINS EXPLORATION & PRODUCTIO	POPLAR CO LTD JPY50 CFD
PHMC SERIES 2005-6 TRUST 6 A1	PLAINS GP HOLDINGS LP	POPULAR HLDGS SGD0.10
PHILADELPHIA ENERGY SOLUTIONS	PLANET PAYMENT INC	POPULAR INC
PHILIP MORRIS INTERNATIONAL IN	PLANTRONICS INC	PORSCHE AUTOMOBIL HOLDING SE
PHILIPPINE GOVERNMENT INTERNAT	PLASTIC OMNIUM SA	PORT AUTH OF NEW YORK & NEW JE
PHILIPPINE SEVEN PHP1	PLASTIC OMNIUM SA CFD	PORTOLA PHARMACEUTICALS INC
PHILLIPS 66	PLATFORM SPECIALTY PRODUCTS	PORTUGAL OBRIGACOES DO TESOURO
PHILLIPS PET FOOD 1/14	PLATINUM EQ CAP PARTNERS III	PORTUGAL TELECOM SGPS SA
PHOENIX HEALTHCARE GR CO LTD	PLATINUM EQUITY CAP PARTNERS	PORTUGAL TELECOM SGPS SA EUR1
PHOENIX NEW MEDIA LTD	PLATINUM EQUITY CAPITAL	POSCO
PHOENIX SATELLITE TV HLDGS LTD	PLATINUM FUTURE (NYM)	POSCO CHEMTECH CO LTD
PHOSAGRO OAO-GDR REG S	PLATINUM UNDERWRITERS HLDGS	POST HOLDINGS INC
PHOTOMEDEX INC	PLAYMATES HOLDINGS LTD	POST PROPERTIES INC
PHOTONIS 9/13 (USD) COV-LITE	PLAYTECH LTD CFD	POSTNL NV
PIAGGIO & C SPA NPV	PLAYTECH PLC	POTASH CORP OF SASKATCHEWAN
PICO FAR EAST HOLDINGS LTD	PLUM CREEK TIMBER CO INC	POTASH CORP OF SASKATCHEWAN IN
PICO HOLDINGS INC	PLUS500 LTD	POTLATCH CORP
PIDILITE INDUSTRIES INR1 (POST	PLX TECHNOLOGY INC	POWER ASSETS HOLDINGS LIMITED

POWER CORP CANADA	PRINCE GEORGE MANAGEMENT UNIT	PROVIDENT FUNDING ASSOCIA 144A
POWER FINANCIAL CORP	PRINCE HOUSING DEV TWD10	PROVINCE OF BRITISH COLUMBIA
POWERSHARES DB COMMODITY INDEX	PRINCIPAL FINANCIAL GROUP INC	PROVINCE OF MANITOBA
POWERTEAM 5/13 COV-LITE TL	PRINCIPAL LIFE GLOBAL FUN 144A	PROVINCE OF MANITOBA CANADA
POWSZECHNY ZAKLAD UBEZPIECZE	PRIORY GROUP NO 3 PLC	PROVINCE OF NEW BRUNSWICK CANA
POYA CO LTD TWD10	PRISA	PROVINCE OF NOVA SCOTIA CANADA
PPG INDUSTRIES INC	PRISA II LP	PROVINCE OF ONTARIO CANADA
PPL CAPITAL FUNDING INC	PRIVATE EXPORT FUNDING CORP	PROVINCE OF QUEBEC CANADA
PPL CORP	PROASSURANCE CORP	PROVINCE OF SALTA
PPL ELECTRIC UTILITIES CORP	PROCTER & GAMBLE CO/THE	PROVINCE OF SALTA ARGENTINA
PPR CFD	PROGRAMMED MAINTEN NPV	PROVINCIA DE NEUQUEN 144A
PRADA SPA	PROGRESS ENERGY INC	PROVINCIA DE NEUQUEN ARGENTINA
PRAXAIR INC	PROGRESSIVE CORP	PRUDENTIAL ASSET MANAGMENT
PRECISION CASTPARTS CORP	PROGRESSIVE CORP/THE	PRUDENTIAL FINANCIAL INC
PRECISION DRILLING CORP	PROGRESSIVE SOLUTIONS 10/13	PRUDENTIAL HOLDINGS LLC
PRECISION DRILLING CORPORATION	PROGRESSIVE WASTE SOLUTIONS	PRUDENTIAL INSURANCE CO OF AME
PREFERRED TERM SECURITIES LTD/	PROLOGICS LP	PRUDENTIAL PLC
PREFERRED TERM SECURITIES XVII	PROLOGIS INC	PRUDENTIAL PLC CFD
PREFERRED TERM SECURITIES XXI	PROLOGIS LP	PRUDENTIAL PLC GBP0.05
PREFERRED TERM SECURITIES XXIV	PROLOGIS NORTH AMERICAN	PRYSMIAN CAB & SYS NPV
PREMIER FARNELL	PROMET BERHAD MY\$1	PRYSMIAN SPA CFD
PREMIER FOOD PLC	PROMOTORA Y OPERADORA DE	PS BUSINESS PARKS INC
PREMIER INC	PROOFPOINT INC	PSB INDUSTRIES EUR2
PREMIER INVESTMENTS NPV	PROS HOLDINGS INC	PSC HOLDINGS 5/14 TLB
PREMIER OIL ORD GBP0.125	PROSAFE SE EUR0.25	PSE&G TRANSITION FUNDING 1 A8
PREMIER OIL ORD GBP0.125 CFD	PROSIEBENSAT.1 MEDIA AG	PSEG POWER LLC
PREMIRA EURO III	PROSIEBENSAT1 MEDI	PSERS HEALTH CARE FUND
PRESIDENT CHAIN STORE CORP	PROSPECT CAPITAL CORP	PSERS MANAGED FUND
PRESIDIO 3/14 TLB	PROSPECT MEDICAL HOLDINGS 144A	PSERS MASTER TRUST UNIT
PRESS METAL BERHAD MYR0.5	PROSPERITY BANCSHARES INC	PSILOS GROUP PARTNERS III LP
PRESSANCE CORPORATION NPV CFD	PROSPERITY REAL ESTATE	PSP SWISS PROPERTY CHF2.9
PRESTIGE AUTO REC 1A A3 144A	PROTASCO BECHAD MYR0.50	PT INDO TAMBANGRAYA MEGAH TBK
PRESTIGE AUTO RECEI 1A A2 144A	PROTECTIVE LIFE CORP	PT MULTIMEDIA SGPS EUR0.5 REGD
PRESTIGE BRANDS INC	PROTECTIVE LIFE SECURED TRUSTS	PTC INC
PRESTIGE BRANDS INC 144A	PROTO LABS INC	PTT EXPLOR & PRODUCT PCL 144A
PRESTIGE INTERNATI NPV	PROV OF BRITISH COLUMBIA	PTT GLOBAL CHEMICAL PCL-FOR
PRESTIGE INTERNATI NPV CFD	PROV OF MANITOBA	PTT PUB CO THB10 (ALIEN MKT)
PRICESMART INC	PROV OF ONTARIO	PUBLIC BANK BHD
PRICOA GLOBAL FUNDING I 144A	PROVIDENCE EQUITY PARTNERS IV	PUBLIC BK BHD MYR1
PRIMA MEAT PACKERS Y50	PROVIDENCE EQUITY PARTNERS V	PUBLIC SERVICE CO OF COLORADO
PRIMA MEAT PACKERS Y50 CFD	PROVIDENCE EQUITY PARTNERS VI	PUBLIC SERVICE ELECTRIC & GAS
PRIMARY HEALTH CARE NPV	PROVIDENCE PLACE GR C1 A2 144A	PUBLIC SERVICE ENTERPRISE GROU
PRIMAX ELECTRONICS LTD	PROVIDENT FINANCIAL HOLDINGS I	PUBLIC STORAGE
PRIMERICA INC	PROVIDENT FINANCIAL ORD	PUBLIC STORAGE INC COM
PRIMORIS SERVICES CORP	PROVIDENT FINANCIAL PLC CFD	PUBLICIS GROUPE CFD

PUBLICIS GROUPE SA EUR.4	QUEBECOR WORLD CAP ESCROW	RAVEN INDUSTRIES INC
PUGET ENERGY INC	QUEENSLAND TREASURY CORP	RAYDIUM SEMI-CONDUCTOR
PULTEGROUP INC	QUEST DIAGNOSTIC INC	RAYMOND JAMES FINANCIAL INC
PUMA SE NPV	QUEST DIAGNOSTICS INC	RAYONIER ADVANCED MATERIALS
PUNCAK NIAGA HOLDINGS BERHAD	QUEST DIAGNOSTICS INC/DE	RAYONIER AM PROD INC 144A
PUNJAB & SIND BANK	QUESTAR CORP	RAYONIER INC
PURDUE UNIV IN UNIV REVENUES	QUESTCOR PHARMACEUTICALS INC	RAYTHEON CO
PURE CYCLE CORP	QUIKSILVER INC / QS WHOLE 144A	RBS GREENWICH CAPIT MB1 D 144A
PURECIRCLE LTD ORD USD0.10	QUIKSILVER INC / QS WHOLESALE	RBSCF TRUST 2010 RR3 MSCA 144A
PUREGOLD PRICE CLUB INC	QUINDELL PLC ORD GBP0.15 CFD	RBSCF TRUST 2010 RR4 WBCA 144A
PVH 12/12 (USD) TLB	QUINENCO SA COM NPV	RCG LONGVIEW DEBT FD IV LP
PVH CORP	QUINTILES TRANSNATIONAL 11/13	RCG LONGVIEW DEBT FUND V LP
PYI CORPORATION LIMITED HKD0.1	QUINTILES TRANSNATIONAL HOLDIN	RCG LONGVIEW EQUITY FUND PA
PZ CUSSONS	QVC INC	RCR TOMLINSON LTD NPV
QANTAS AIRWAYS NPV	QWEST CORP	RCS CAP 3/14 2ND LIEN TL
QATAR GOVERNMENT INTERNAT 144A	R&R CO-INVEST FCPR	REA GROUP LTD
QBE INS GROUP A\$1	R&R ICE CREAM PLC	READERS DIGEST ASSN INC SR SUB
QEP MIDSTREAM PARTNERS LP	RABOBANK CAPITAL FUNDING 144A	REAL ESTATE ASSET LIQUIDITY TR
QEP RESOURCES INC	RACKSPACE HOSTING INC	REAL ESTATE TRUST LIQUIDITY TR
QGOG ATLANTIC / ALASKAN RIGS L	RADIANT LOGISTICS INC	REALOGY 3/14 TLB
QIAGEN N V	RADIOSHACK CORP	REALOGY GROUP LLC / REALO 144A
QIAGEN NV	RADISYS CORP	REALOGY HOLDINGS CORP
QINETIQ GROUP ORD GBP0.01 (WI)	RADIUM LIFE TECH C TWD10	REALTY INCOME CORP
QINGLING MTRS H SHS CNY1	RADNOR HLDGS CORP SR NT	REALTYINCOME CORP F
QISDA CORPORATION TWD10	RAFUTEN INC NPV CFD	RECKITT BENCKISER GROUP CFD
QLIK TECHNOLOGIES INC	RAIA DROGASIL SA	RECKITT BENCKISER GROUP PLC
QOL CO LTD CFD	RAIFFEISEN BANK INTERNATIONAL	RECORDATI EUR0.125
QTEL INTERNATIONAL FINANC 144A	RAIMON LAND PCL	RECTICEL SA
QUAD/GRAPHICS 4/14 TLB	RAIN INDUSTRIES LIMITED	RED DE CARRETERAS DE OCCIDENTE
QUADRANGLE CAPITAL PARTNERS	RAISIO PLC - V SHS	RED ELECTRICA CORPORATION SA
QUADRANGLE CAPITAL PARTNERS LP	RAIT FINANCIAL TRUST	RED HAT INC
QUAKER BIOVENTURES II LP	RAIZEN ENERGY FINANCE LTD	RED RIVER CLO LTD 1A D 144A
QUAKER BIOVENTURES LP	RAKUTEN INC NPV	RED ROBIN GOURMET BURGERS INC
QUAKER CHEMICAL CORP	RALLYE EUR3.00(REGD)	RED WHEAT FUTURE (MGE)
QUALCOMM INC	RALPH LAUREN CORP	REDPRAIRIE 12/13 COV-LITE TL
QUALICORP SA	RAMCO-GERSHENSON PROPERTIES TR	REDROW PLC
QUALITAS CONTROLAD MXN1 CPO	RAMI LEVI CHAIN STORES HASHI	REDTOP CO-INVESTMENT LP
QUALITY HOME BRANDS 12/13 TLB	RAMIRENT OYJ NPV	REED ELSEVIER
QUALITY HOUSES PCL	RAMP SERIES 2004-SL1 TR SL1 A3	REED ELSEVIER NV EUR0.07
QUANTA SERVICES INC	RAMSAY HEALTH CARE LTD AUD0.10	REGAL CORPORATION JPY50
QUEBECOR F ESCROW	RANDGOLD RESOURCES ORD USD0.05	REGAL ENTERTAINMENT GROUP
QUEBECOR INC	RANDSTAD HLDGS EUR0.1	REGAL ENTERTAINMENT GRP
QUEBECOR MEDIA 8/13 COV-LITE	RANGE RESOURCES CORP	REGAL-BELOIT CORP
QUEBECOR PRINTING	RANGOLD RESOURCES ORD CFD	REGATTA III FUND 14-1A C 144A
QUEBECOR WORLD CAP	RAUBEX GROUP LTD ZAR0.01	REGENCY CENTERS CORP

REGENCY CENTERS LP	REPUBLIC OF IRAQ	REYNOLDS AMERICAN INC
REGENCY ENERGY PARTNERS LP	REPUBLIC OF KENYA	REYNOLDS GROUP ISSUER INC / RE
REGENCY ENERGY PARTNERS LP / R	REPUBLIC OF KOREA	RF MICRO DEVICES INC
REGENERON PHARMACEUTICALS INC	REPUBLIC OF NIGERIA	RHEINMETAL AG NPV
REGIONS FINANCIAL CORP	REPUBLIC OF PARAGUAY	RHEON AUTO MACHINERY CFD
REGIS CORP	REPUBLIC OF PARAGUAY 144A	RHOEN-KLINIKUM AG ORD NPV
REGUS PLC ORD GBP0	REPUBLIC OF POLAND	RHP HOTEL PROPERTIES LP / RHP
REINSURANCE GROUP OF AMERICA I	REPUBLIC OF RWANDA	RICARDO PLC ORD 25P
RELIANCE INDUSTRIES LTD	REPUBLIC OF SERBIA	RICE ENERGY INC
RELIANCE STEEL & ALUMINUM CO	REPUBLIC OF SEYCHELLES	RICHARDSON ELECTRONICS LTD/UNI
RELO HOLDINGS INC JPY50	REPUBLIC OF SOUTH AFRICA	RICHTER GEDEON NYRT
REMGRO LTD ZAR0.01	REPUBLIC OF TRINIDAD & T	RICOH LEASING CO LTD JPY50
REMOTE DYNAMICS INC	REPUBLIC OF TURKEY	RICOH Y50
REMY COINTREAU CFD	REPUBLIC SERVICES INC	RIETER HOLDINGS AG CHF10
REMY INTERNATIONAL 2/13 TLB	REPUBLICA ORIENT URUGUAY	RIGHTMOVE GROUP PLC ORD CFD
RENAISSANCE HOME EQUITY 1 AF3	RESIDENTIAL ASSET SECU A11 2A1	RIGHTMOVE PLC ORD
RENAISSANCE HOME EQUITY 2 AF2	RESIDENTIAL ASSET SECU A6CB A5	RIGHT-ON CO CFD
RENAISSANCE HOME EQUITY 2 AF3	RESIDENTIAL MTGS SERS	RIGHT-ON CO JPY50
RENAISSANCE HOME EQUITY 3 AF3	RESILUX NPV	RIGNET INC
RENAISSANCE HOME EQUITY L 4 A3	RESIX FIN LTD 04-C B8 144A	RING MEZZ (REIP #3)
RENAISSANCE LEARNING 4/14	RESIX FIN LTD 04-C B9 144A	RINNAI CORP
RENAISSANCE RE HOLDINGS LTD	RESMED INC	RIO OIL FINANCE TRUST 144A
RENAULT REGIE NATIONALE DES	RESOLUTE MINING NPV	RIO TINTO FINANCE USA LTD
RENAULT SA CFD	RESOLUTION FDG CORP	RIO TINTO FINANCE USA PLC
RENEW HLDGS PLC ORD GBP0.10	RESOLUTION FDG CORP STRIP	RIO TINTO LIMITED NPV
RENEWFUND SENIOR	RESOLUTION LTD ORD NPV NEW CFD	RIO TINTO PLC
RENEWFUND SUBORD	RESONA HOLDINGS INC	RIO TINTO PLC CFD
RENISHAW ORD 20P	RESONA HOLDINGS INC CFD	RIOCAN REIT
RENO DE MEDICI SPA EUR0.55	RESORTTRUST INC CFD	RISO KAGAKY COR Y50
RENOWN LOOK INC JPY50 CFD	RESOURCE REAL ESTATE 1A J 144A	RISO KYOIKU JPY10000 CFD
RENSSLAER POLYTECHNIC INSTITU	RESTORATION HARDWARE HOLDINGS	RITCHIE BROS AUCTIONEERS INC
RENT-A-CENTER INC/TX	RESTRUCTURED ASSSET CTF5 144A	RITE AID 6/13 2ND LIEN TL
RENTOKIL INITIAL PLC CFD	RETAIL OPPORTUNITY INVESTMENTS	RITE AID CORP
RENTPATH 5/13 COV-LITE TLB	RETAIL PROPERTIES OF AMERICA I	RIVERBED TECHNOLOGY INC
RE-PLUS RESIDENTIAL INVEST CFD	RETAILMENOT INC	RIVERCENTER LAND
REPSOL SA	REVLON 8/13 ADD-ON TL	RKI EXPLORATION & PRODUCT 144A
REPSOL YPF SA EUR1	REVOLUTION LIGHTING TECHNOLO	RLJ LODGING TRUST
REPUBLIC BANCORP INC/KY	REX ENERGY CORP	ROADRUNNER TRANSPORTATION SYST
REPUBLIC FIRST BANCORP INC	REXAM 5/14 COV-LITE 2ND LIEN	ROANOKE MANAGEMENT UNIT
REPUBLIC OF AZERBAIJAN	REXAM NEW ORD GBP0.8035714	ROBECO RIVER ROAD FUND LTD
REPUBLIC OF AZERBAIJAN 144A	REXAM NEW ORD GBP0.8035714 CFD	ROBERT HALF INTERNATIONAL INC
REPUBLIC OF COLOMBIA	REXEL EUR1 CFD	ROBINSONS RETAIL HOLDINGS INC
REPUBLIC OF COSTA RICA	REXEL PROMESSES	ROC OIL CO LTD NPV
REPUBLIC OF HONDURAS 144A	REXFORD INDUSTRIAL REALTY INC	ROCHE HLDG AG GENUSSSCHEINE NPV
REPUBLIC OF INDONESIA	REXNORD 8/13 COV-LITE TLB	ROCHE HOLDING AG

ROCK CREEK ABSOLUTE RETURN FD	ROVI CORP	RYANAIR HLDGS ORD CFD
ROCK CREEK PHARMACEUTICALS INC	ROWAN COS INC	RYANAIR HOLDINGS PLC
ROCK FIELD CO Y50 CFD	ROWAN COS PLC	RYDER SYSTEM INC
ROCK TENN CO	ROYAL BANK OF CANADA	RYLAND GROUP INC/THE
ROCKET FUEL INC	ROYAL BANK OF SCOT ORD GBP1	RYMAN HEALTHCARE G NPV
ROCKET SOFTWARE (TL 2/12) TLB	ROYAL BANK OF SCOTLAND GROUP P	RYMAN HOSPITLTY TERM B 1 15 21
ROCKIES EXPRESS PIPELINE 144A	ROYAL BANK OF SCOTLAND PLC/THE	RYODEN TRADING CO Y50
ROCKPOINT FINANCE FUND I LP	ROYAL BK OF SCOTLAND PLC	RYOHIN KEIKAKU CO JPY50
ROCKPOINT REAL ESTATE FUND I	ROYAL CARIBBEAN CRUISES LTD	RYOSAN CO Y50
ROCKPOINT REAL ESTATE FUND II	ROYAL DUTCH SHELL 'A' SHS CFD	S & P 500 EMINI IND FUT (CME)
ROCKPOINT REAL ESTATE FUND III	ROYAL DUTCH SHELL PLC	S IMMO AG
ROCKWALL CDO II L 1A A1LA 144A	ROYAL DUTCH SHELL PLC CFD	S&P 500 CONSERVATIVE INDEX
ROCKWELL AUTOMATION INC	ROYAL GOLD INC	S&P/TSE 60 INDEX FUTURE (MSE)
ROCKWELL COLLINS INC	ROYAL MAIL PLC	S&T BANCORP INC
ROCKWOOD HOLDINGS INC	ROYAL MAIL PLC CFD	S&T HOLDING CO LTD KRW500
ROCKWOOL INTL B SHS DKK10	ROYAL PALMS ACQUISITION (MISC	S.T. CHEMICAL CO Y50 CFD
ROCKY MOUNTAIN DEALERSHIPS INC	ROYAL UNIBREW A/S DKK10	S-1 CORPORATION
RODOBENS NEGOCIOS IMOBILIARIOS	RPC GROUP ORD 5P	SAAB AB SER 'B' SEK16
ROGERS COMMUNICATIONS IN	RPC INC	SABAF SPA ITL1000
ROGERS COMMUNICATIONS INC	RPM INTERNATIONAL INC DELAWARE	SABINE PASS LIQUEFACTION LLC
ROHM & HAAS CO	RR DONNELLEY & SONS CO	SABINE PASS LNG LP
ROHM AND HAAS HOLDINGS LTD	RSA INSURANCE GROUP PLC	SABMILLER HOLDINGS INC 144A
ROHM CO Y50	RSA INSURANCE GROUP PLC CFD	SABMILLER PLC
ROHTO PHARMACEUTICAL CO Y50	RSB BONDCO LLC A A2	SABMILLER PLC CFD
ROKKO BUTTER CO LTD CFD	RSI HOME PRODUCTS INC 144A	SABRA HEALTH CARE REIT INC
ROLLINS INC	RTI INTERNATIONAL METALS INC	SABRE 2/13 COV-LITE TLB
ROLLS-ROYCE HLDGS PLC	RTL GROUP SA	SABRE CORP
ROLLS-ROYCE HLDGS PLC CFD	RUBICON PROJECT INC/THE	SACYR SA EUR1
ROLLS-ROYCE HOLDINGS	RUBIS FF 35 CFD	SAERON AUTOMOTIVE CORP
ROLLS-ROYCE HOLDINGS CFD	RUBIS SCA CFD	SAF HOLLAND EUR1.00 (BR)
ROLLS-ROYCE HOLDINGS PLC	RUCKUS WIRELESS INC	SAFARICOM NPV
ROMANIA	RUSFOREST AB NPV (POST SPLIT)	SAFEGUARD SCIENTIFICS INC
ROMANIA GOVERNMENT BOND	RUSSELL 2000 INDEX FUND CM52	SAFENET (2ND LIEN 4/07)
ROMANIAN GOVERNMENT INTERNATIO	RUSSELL 2000 MINI IND FUT (NYF	SAFENET 2/14 TL
ROPER INDUSTRIES INC	RUSSIAN AGRICULTURAL BANK 144A	SAFENET 4/07 INCREMENTAL 2ND
ROSE ROCK MIDSTREAM LP	RUSSIAN AGRICULTURAL BANK OJSC	SAFESTORE HLDGS ORD GBP0.01
ROSETTA RESOURCES INC	RUSSIAN FEDERAL BOND - OFZ	SAFEWAY INC
ROSNEFT OAO REGS	RUSSIAN FEDERAL BOND -OFZ	SAFILO GROUP EUR5.00
ROSNEFT OJSC GDR EACH REPR 1	RUSSIAN FEDERATION	SAFRAN SA
ROSS STORES INC	RUSSIAN FOREIGN BOND - EUROBON	SAFRAN SA CFD
ROTORK ORD 5P	RUSSIAN RAILWAYS VIA RZD CAPIT	SAFRAN SA EUR0.20
ROTORK PLC CFD	RUTH'S HOSPITALITY GROUP INC	SAFT GROUPE S.A. EUR1
ROUND ONE CORP JPY5000	RWE AG	SAGA FURS OYJ
ROUSE CO NT	RWE AG (NEU) NPV 'A'	SAGA LTD
ROVI 7/14 COV-LITE TLB	RWE FINANCE BV	SAGE GROUP

SAGE GROUP CFD	SANCHEZ ENERGY CORP	SANYO ELECTRIC(TW) TWD10
SAGMI RAILWAY CO CFD	SANCHEZ ENERGY CORP 144A	SANYO HOMES CORP CFD
SAI GLOBAL LTD NPV	SANDFIRE RESOURCES NL	SANYO SHOKAI Y50
SAIA INC	SANDISK CORP	SANYO SHOKAI Y50 CFD
SAIBU GAS CO JPY50 CFD	SANDISK CORP 144A	SAP AG ORD NPV
SAINSBURY (J) ORD GBP0.2857142	SANDRIDGE ENERGY INC	SAP SE
SAINSBURY (J) PLC CFD	SANDRIDGE ENERGY INC PFD CONV	SAP SE ORD NPV
SAIPEM EUR1	SANDS CHINA LTD	SAPPI PAPIER HOLDING GMBH 144A
SAISON INFO SYSTEM JPY50	SANDVIK AB	SAPUTO INC
SAKAI CHEMICAL IND Y50	SANDVIK AB NPV (POST SPLIT)	SARACEN MINERAL HOLDINGS LTD
SAKAI MOVING SERVI JPY50	SANDVINE CORPORATION	SARANAC CLO I LTD 13-1A C 144A
SAKAI OVEX CO JPY50 CFD	SANDY CREEK ENERGY 11/13 TL	SARANAC CLO I LTD 14-2A C 144A
SALAMANDER ENERGY ORD GBP0.10	SANEI ARCHITECTURE PLAN CFD	SARANAC CLO LTD 14-2A E 144A
SALATORE FERRAGAMO SPA	SANEI ARCHITECTURE PLANNING CO	SARAS RAFFINERIE EUR5.16
SALATORE FERRAGAMO SPACFD	SANGAMO BIOSCIENCES INC	SAREPTA THERAPEUTICS INC
SALESFORCE.COM INC	SANKATY ADVISORS LLC BANK	SARINE TECHNOLOGIES LTD
SALINI IMPREGILO S.P.A.	SANKATY CREDIT OPP IV	SARTORIUS NON VTG PFD NPV
SALIX PHARMACEUTICALS 12/13 TL	SANKATY CREDIT OPPORTUNITIES	SARTORIUS STEDIM BIOTECH
SALIX PHARMACEUTICALS LTD	SANKATY MIDDLE MARKET	BASEBO HEAVY INDUSTRIES CO Y50
SALIX PHARMACEUTICALS LTD 144A	SANKATY MMO FUND II	SASOL LTD
SALLY BEAUTY HOLDINGS INC	SANKEN ELECTRIC CO Y50 CFD	SATO HOLDING CORP Y50
SALLY HOLDINGS LLC / SALLY CAP	SANKI ENGINEERING Y50	SATO RESTAURANT SY JPY50 CFD
SALMAR ASA NOK0.25	SANKO METAL INDL JPY50 CFD	SATO SHOJI CORP JPY50
SALOMON BROS COML 00-C3 CL X	SANKYO CO(OTC) NPV	SATO SHOJI CORP JPY50 CFD
SALZGITTER AG ORD NPV	SANKYO FRONTIER CO JPY50	SAVANNA ENERGY SERVICES CORP
SAM YANG GENEX CO KRW5000	SANKYO TATEYAMA INC	SAVERS 10/12 COV-LITE TLC
SAM YOUNG ELECTNCS KRW500	SANLAM ZAR0.01	SAVILLS ORD GBP0.025
SAM YUNG TRADING CO KRW500	SANMINA CORP	SAWAI PHARM CO LTD JPY50
SAMARCO MINERACAO SA 144A	SANOFI	SAZABY INC JPY50
SAMART CORP THB1 (ALIEN MKT)	SANOFI-AVENTIS CFD	SBA COMMUNICATIONS CORP
SAMCHULLY BICYCLE KRW500	SANOFI-AVENTIS EUR2	SBA GP#3921915002
SAMCHULLY KRW5000	SANOYAS HOLDINGS CORP CFD	SBA GTD LN POOL #508994
SAMCO INTERNATIONAL INC JPY50	SANRIO CO Y50	SBA GTD LN POOL CTFS #507841
SAMLYN ONSHORE FUND LP	SANSHIN ELECTRONICS CO Y50	SBA GTD LN POOL CTFS #507932
SAMPO OYJ SER'A'NPV	SANSHIN ELECTRONICS CO Y50 CFD	SBA GTD LN POOL CTFS #509409
SAMSON 12/13 COV-LITE 2ND LIEN	SANTANDER CONSUMER USA HOLDING	SBA GTD LN POOL CTFS #509417
SAMSON INVESTMENT CO 144A	SANTANDER DRIVE AUTO REC 3 B	SBA GTD PARTN CTF SBIC 12 10B
SAMSUNG ELECTR-GDR REGS	SANTANDER DRIVE AUTO RECE 4 A3	SBA GTD PARTN CTFS 11-20B 1
SAMSUNG ELECTRONICS CO LTD	SANTANDER DRIVE AUTO RECEI 3 C	SBA GTD PARTN CTFS 2007-20D 1
SAMSUNG ELECTRS LTD GDR 1995	SANTANDER HOLDINGS USA INC/PA	SBA GTD PARTN CTFS 2008-20D 1
SAMSUNG LIFE INSURANCE CO	SANTANDER ISSUANCES SAU	SBA GTD PARTN CTFS 2008-20E 1
SAN ANTONIO TX ELEC & GAS REVE	SANTANDER US DEBT SAU 144A	SBA GTD PARTN CTFS 2009-10B 1
SAN DIEGO CNTY CA REGL TRANSPR	SANTEN PHARMACEUTICAL CO	SBA GTD PARTN CTFS 2009-10C 1
SAN DIEGO GAS & ELECTRIC CO	SANTOS LIMITED NPV	SBARRO INC
SAN-AI OIL CO LTD	SANYO CHEMICAL INDUSTRIES Y50	SBERBANK OF RUSSIA

SBERBANK-SPONSORED ADR	SEADRILL PARTNERS 2/14 TL	SELCUK ECZA DEPOSU TICARET VE
SBI HOLDINGS INC	SEADRILL PARTNERS LLC	SELECT MEDICAL HOLDINGS CORP
SBM OFFSHORE NV EUR0.25 (POST	SEAGATE HDD CAYMAN	SELENE RESIDENTIAL MORTGAGE
SBS CONTENTS HUB CO LTD	SEAGATE HDD CAYMAN 144A	SEMAPA SOC INVEST E GESTAO
SCAN GROUP LTD	SEAGATE TECHNOLOGY	SEMBCORP INDUSTRIES SGD0.25
SCANA CORP	SEAGATE TECHNOLOGY HDD HOLDING	SEMBCORP MARINE SGD0.10
SCANSOURCE INC	SEAH HOLDINGS KRW5000	SEMCON AB SEK1
SCAPA GROUP ORD GBP0.05	SEAH SPECIAL STEEL CO LTD	SEMGROUP CORP
SCENTRE GROUP	SEALED AIR CORP	SEMICONDUCTOR MFG USD0.0004
SCG TRUST 13-SRP1 D 144A	SEALED AIR CORP 144A	SEMPERIT HLDGS AG NPV
SCHAEFFLER 5/14 (USD) TLE	SEARS HOLDINGS CORP	SEMPRA ENERGY
SCHAFFNER HLDG AG CHF50 (REGD)	SEASTAR 1/14 TLB	SEMTECH CORP
SCHAHIN II FINANCE CO SPV 144A	SEATTLE GENETICS INC	SENIOR HOUSING PARTNERS III
SCHIBSTED ASA	SEAWORLD ENTERTAINMENT INC	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
SCHLUMBERGER INVESTMENT S 144A	SECOM Y50 CFD	SENSHU IKEDA HOLDINGS INC CFD
SCHLUMBERGER LTD	SECURE ENERGY SERVICES INC	SENSHUKAI Y50
SCHOELLER BLECKMAN EUR1 (BR)	SECURITAS SER 'B' SEK1	SENSIENT TECHNOLOGIES CORP
SCHOUW & CO DKK10 SER'B'	SECURITIZED ASSET FR4 NIM 144A	SEOBU TRUCK TERMINAL CO KRW500
SCHRODERS (NEW) ORD GBP1	SECURITIZED PRODU 05-1A B 144A	SEOUL SEMICONDUCTOR CO LTD
SCHRODERS PLC CFD	SECURITY BANK CORP	SEQUA 12/12 COV-LITE TLB
SCHWEITER TECH CHF10	SECURITY CAPITAL PFD GROWTH	SEQUOIA MORTGAGE TRUST 2 1 2A1
SCHWEIZER ELECTRON NPV(REGD)	SEDGWICK CMS 2/14 2ND LIEN TL	SEQUOIA MORTGAGE TRUST 20 6 A2
SCIENCE APPLICATIONS INTERNATI	SEEK LIMITED NPV	SERBIA
SCIENS AVIATION FUND II	SEGA SAMMY HLDGS INC NPV	SERBIA TREASURY BONDS
SCIENTEX BHD	SEGRO PLC	SERCO GROUP ORD 2P
SCIENTIFIC GAMES CORP	SEGRO PLC CFD	SERCO GROUP PLC CFD
SCIQUEST INC	SEGULAH IV LP	SERENA SOFTWARE 4/14 TL
SCOR SE	SEI INVESTMENTS CO	SERIA CO LTD
SCOR SE EUR7.876972 (POST	SEIKA CORPORATION Y50	SERIA CO LTD CFD
SCOTIA HOLDINGS PLC	SEIKITOKYU KOGYO JPY50	SERS DEFAULTED SECURITY OFFSET
SCOTTISH & SOUTHERN ENERGY CFD	SEIKITOKYU KOGYO JPY50 CFD	SERVICE CORP INTERNATIONAL/US
SCOTTS MIRACLE-GRO CO/THE	SEIKO CORP CFD	SERVICEMASTER CO/TN
SCOUT FUND I-A LP	SEIKO EPSON CORP NPV	SERVICENOW INC
SCP PRIVATE EQUITY II LP	SEINO HOLDINGS CO LTD	SERVICENOW INC 144A
SCP PRIVATE EQUITY PARTNERS II	SEIREN CO Y50	SERVIZI ITALIA SPA EUR1.00
SCP PRIVATE EQUITY PARTNERS LP	SEJONG INDUSTRIAL KRW500	SES SA FIDUCIARY DR EACH REP
SCREEN HOLDINGS CO LTD	SEK INTEREST	SESI LLC
SCRIPPS NETWORKS INTERACTIVE I	SEKISUI CHEMICAL Y50	SEVEN & I HLDG CO LTD NPV
SCROLL CORP Y50	SEKISUI HOUSE LTD	SEVEN & I HLDG CO LTD NPV CFD
SDL ORD GBP0.01	SEKISUI HOUSE NPV	SEVEN & I HOLDINGS CO LTD
SEACOR HOLDINGS INC	SEKISUI HOUSE NPV CFD	SEVEN BANK LTD NPV
SEADRILL LTD	SEKISUI JYSHI Y50	SEVERN TRENT ORD GBP0.9789
SEADRILL LTD USD2	SEKISUI PLASTICS CO LTD	SEVERN TRENT PLC CFD

SEWON PRECISION KRW5000	SHINWA(WHOLESALE)JPY50	SIGNATURE BANK/NEW YORK NY
SFA ENGINEERING CO KRW500	SHIONOGI & CO JPY50	SIGNET JEWELERS LTD
SFC ENERGY PARTNERS I-B LP	SHIONOGI & CO JPY50 CFD	SIGNODE 4/14 (USD) COV-LITE TL
SFC ENERGY PARTNERS II	SHIP HEALTHCARE HLDG INC NPV	SIGNODE INDUSTRIAL GROUP 144A
SG MORTGAGE SECUR AHL1 A1 144A	SHIRE LTD ORD CFD	SIGULER GUFF BRIC
SGS SA CHF1(REGD)	SHIRE PLC ORD GBP0.05	SIGULER GUFF BRIC OPS FD II LP
SHACKLETON CLO LTD 14-V D 144A	SHIROKI CORP JPY50	SIIX CORPORATION CFD
SHANGHAI FUDAN-ZHA 'H'CNY0.10	SHISEIDO CO LTD CFD	SIKA FINANZ AG CHF0.6 (BR)
SHANGHAI MECHANICAL AND ELEC	SHISEIDO Y50	SILGAN HOLDINGS INC
SHANGRI-LA ASIA ORD HK\$1	SHIZUOKA BANK Y50	SILICON LABORATORIES INC
SHANKS GROUP PLC	SHIZUOKAGAS CO NPV	SILVER FUTURE (CMX)
SHARP CORP Y50	SHO-BOND HOLDINGS CO LTD CFD	SILVER WHEATON CORP
SHAW COMMUNICATIONS INC	SHOBUNSHA PUBN INC JPY50	SILVERLEAF FIN LLC D B 144A
SHAWCOR LTD	SHOE CARNIVAL INC	SILVERLEAF FINANCE 13-A B 144A
SHELL INTERNATIONAL FINANCE BV	SHOEI COMPANY NPV CFD	SILVERLEAF FINANCE B B 144A
SHENMAO TECHNOLOGY INC TWD10	SHOFU INC NPV CFD	SILVERLEAF FINANCE VI A B 144A
SHENZHEN EXPWY SHS CL H CNY1	SHOPPERS DRUG MART CORP	SILVERLEAF FINANCE VI A C 144A
SHENZHEN INTL HLDGS HKD1	SHOPRITE HLDGS LTD SHS	SILVERPEAK LEG PENS PTNRS II
SHENZHOU INTERNATIONAL GROUP	SHORE VIEW CAP PTRS LP	SILVERPEAK LEGACY/PSERS L.P
SHERIFF DEED OF CORRECTION FOR	SHOREVIEW CAPITAL II	SILVERPEAK LEGPENS PTNRS III
SHERWIN-WILLIAMS CO/THE	SHOWA CORP	SIMON PPTY GROUP INC NEW COM
SHIHLIN DEVELOPMENT CO LTD	SHOWA CORP CFD	SIMON PROPERTY GROUP INC
SHIKOKU BANK CFD	SHOWA DENKO KK CFD	SIMON PROPERTY GROUP LP
SHIKOKU ELECTRIC POWER CO INC	SHOWA DENKO KK Y50	SIMPAC ANC
SHIMADZU Y50	SHOWA SANGYO CO Y50	SIMPLO TECHNOLOGY TWD10
SHIMAMURA NPV	SHOWA SHELL SEKIYU ORD Y50	SIMPSON MANUFACTURING CO INC
SHIMANO INC NPV	SHREE GANESH JEWELLERY HOUSE	SINA CORPORATION
SHIMIZU CORPORATION Y50	SHRIRAM CITY UNION FINANCE LTD	SINBON ELECTRONICS TWD10
SHIN MAYWA INDUSTRIES Y50	SHUI ON LAND LTD	SINCLAIR BROADCAST GROUP INC
SHIN ZU SHING CO TWD10	SHUTTERFLY INC	SINCLAIR TELEVISION GROUP INC
SHINAGAWA REFRACT JPY50	SI ORGANIZATION 5/14 COV-LITE	SINFONIA TECHNOLOGY CO LTD CFD
SHINCHANG ELECTRICS CO LTD	SIAM CITY CEMENT PUBLIC CO	SING HOLDINGS LIMITED NPV
SHINDENGEN ELECTRIC MAN CO CFD	SIBANYE GOLD LTD	SING TAO NEW CORP LTD
SHINDENGEN ELECTRIC MAN CO Y50	SIEGFRIED HLDG AG CHF2	SINGAPORE AIRLINES SGD0.50
SHIN-ETSU CHEMICAL CO LTD CFD	SIEMENS AG	SINGAPORE EXCHANGE SGD0.01
SHIN-ETSU CHEMICALS CO NPV	SIEMENS AG NPV REGD	SINGAPORE GOVERNMENT
SHIN-ETSU POLYMER CO Y50	SIGA TECHNOLOGIES INC	SINGAPORE POST LTD SGD0.05
SHINHAN FINANCIAL GROUP CO LTD	SIGMA DESIGNS INC	SINGAPORE PRESS HLDGS SGD0.20
SHINKAWA LTD CFD	SIGMA FIN INC MTN 144 3C7	SINGAPORE TECHNOLOGIES
SHINKO ELECTRIC INDUSTRIES CO	SIGMA FIN INC MTN 144A 3C7	SINGAPORE TELECOMMUNICATIONS
SHINKONG INSURANCE TWD10	SIGMA FIN INC MTN TR00510 144A	SINGAPORE TELECOMMUNICATIONS L
SHINSEGAE I & C COMPANY	SIGMA FIN INC MTN TR00511 144A	SINO BIOPHARMACEUTICAL
SHINSEI BANK NPV CFD	SIGMA FINANCE CORP	SINO GRANDNESS FOOD INDUSTRY
SHINSEI BK NPV	SIGMA PHARMACEUTICALS LTD NPV	SINO LAND CO ORD HK\$1.00
SHINSHO CORP JPY50	SIGMA-ALDRICH CORP	SINO THAI ENG & CONS THB1

SINO-AMERICAN SILI TWD10	SLM STUDENT LOAN T 7A A5A 144A	SMART & FINAL 11/12 COV-LITE T
SINOCHEM OFFSHORE CAPITA	SLM STUDENT LOAN TR 11 A5 144A	SMART TRUST/AUST 1USA A4A 144A
SINOCHEM OVERSEAS CAPITAL 144A	SLM STUDENT LOAN TR 11 A6 144A	SMART TRUST/AUST 2USA A4A 144A
SINOCHEM OVERSEAS CAPITAL CO L	SLM STUDENT LOAN TR 12 A5 144A	SMART TRUST/AUSTRALIA 1US A2B
SINOFERT HOLDINGS LTD HKD0.10	SLM STUDENT LOAN TR 4 A5A 144A	SMART TRUST/AUSTRALIA 4US A3A
SINOMEDIA HOLDING LIMITED	SLM STUDENT LOAN TR 5A A5 144A	SMARTONE TELECOMMUNICATIONS
SINOPEC GRP OVERSEA 2014	SLM STUDENT LOAN TR A A1 144A	SMC CORP NPV
SINOPHARM GROUP CO-H	SLM STUDENT LOAN TRU A A1 144A	SMITH & NEPHEW ORD USD0.20
SINOTEL TECHNOLOGIES LTD	SLM STUDENT LOAN TRUST 2 10 A4	SMITH & NEWPHEW PLC CFD
SINOTRANS LTD 'H' SHS CNY1	SLM STUDENT LOAN TRUST 2 14 A5	SMITHFIELD FOODS INC
SINOVAC BIOTECH LTD SHS	SLM STUDENT LOAN TRUST 2 5 A4L	SMITHS GROUP PLC CFD
SIPEF(PLANT FIN)NPV	SLM STUDENT LOAN TRUST 2 6 A4L	SMITHS GROUP PLC ORD GBP0.375
SIRIUS XM HOLDINGS INC	SLM STUDENT LOAN TRUST 2 6 A5A	SMS CO LTD NPV
SIRONA DENTAL SYSTEMS INC	SLM STUDENT LOAN TRUST 2 A1	SMURFIT KAPPA GROUP PLC ORD
SIRVA 3/13 TL	SLM STUDENT LOAN TRUST 20 1 A2	SNAM SPA
SITV INC	SLM STUDENT LOAN TRUST 20 1 A3	SNAM SPA CFD
SIX FLAGS ENTERTAINMENT CORP	SLM STUDENT LOAN TRUST 20 2 A2	SNAP-ON INC
SIXT SE	SLM STUDENT LOAN TRUST 20 2 A4	SNC FORMER PCL
SJM HOLDINGS LIMITED HKD1.00	SLM STUDENT LOAN TRUST 20 3 A2	SNC-LAVALIN GROUP INC
SK BROADBAND CO LTD	SLM STUDENT LOAN TRUST 20 3 A4	SNS REAAL GROEP NV EUR1.63
SK GAS KRW5000	SLM STUDENT LOAN TRUST 20 3 A5	SOCIEDAD QUIMICA Y MINERA DE C
SK TELECOM CO LTD	SLM STUDENT LOAN TRUST 20 4 A2	SOCIETE D'EDITION DE CANAL +
SK TELECOM KRW500	SLM STUDENT LOAN TRUST 20 4 A3	SOCIETE GENERALE
SKANDINAVISKA ENSKILDA BANKEN	SLM STUDENT LOAN TRUST 20 4 A4	SOCIETE GENERALE CFD
SKANSKA AB B SER 'B' SEK3	SLM STUDENT LOAN TRUST 20 5 A1	SOCIETE GENERALE EUR1.25
SKC CO LTD	SLM STUDENT LOAN TRUST 20 5 A3	SOCIETE GENERALE EUR1.25 CFD
SKECHERS U.S.A. INC	SLM STUDENT LOAN TRUST 20 5 A4	SOCIETE GENERALE SA
SKF AB SER B NPV (POST SPLIT)	SLM STUDENT LOAN TRUST 20 6 A2	SOCIETE GENERALE SA 144A
SKILLED GROUP LTD	SLM STUDENT LOAN TRUST 20 6 A3	SOCIETE GENERALE SFH
SKW STAHL-METALLURGIE HOLDING	SLM STUDENT LOAN TRUST 20 6 A4	SOCO INTERNATIONAL GBP0.05
SKY DEUTSCHLAND AG	SLM STUDENT LOAN TRUST 20 7 A2	SODA SANAYII TRY1
SKY NETWORK TELEVISION LTD NPV	SLM STUDENT LOAN TRUST 20 7 A4	SODEXHO EUR4 CFD
SKY PERFECT JSAT HLDG INC NPV	SLM STUDENT LOAN TRUST 20 8 A3	SODEXO
SKYMARK AIRLINES INC CFD	SLM STUDENT LOAN TRUST 20 9 A4	SODEXO EUR4
SKYWORKS SOLUTIONS INC	SLM STUDENT LOAN TRUST 20 9 A5	SOFINNOVA VENTURE PARTNERS VII
SL CORPORATION KRW500	SLM STUDENT LOAN TRUST 200 3 B	SOFTBANK CORP
SL GREEN REALTY CORP	SLOVENIA GOVERNMENT INTERNATIO	SOFTBANK CORP CFD
SLC AGRICOLA SA COM NPV	SLOVENIA GOVERNMENT INTL BOND	SOFTBANK CORPORATION NPV
SLH PROXY SHORT EXPOSURE	SLS HOTEL (MISC DOCUMENTS)	SOFTBANK TECHNOLOGY CORP JPY50
SLM CORP	SM ENERGY CO	SOFTWARE AG BEARER SHS
SLM PRIVATE CREDIT STUDENT A C	SMA SOLAR TECHNOLOGY AG	SOGEFI EUR0.52
SLM PRIVATE CREDIT STUDENT B B	SMALL BUS ADMIN GTD CTF 11-10A	SOGO CLINICAL HOLD CFD
SLM PRIVATE EDUCATIO A 2A 144A	SMALL BUS ADMIN GTD CTF 11-20E	SOHGO SECURITY SER NPV
SLM PRIVATE EDUCATIO A A1 144A	SMALL BUSINESS ADMIN GTD CTF	SOHU.COM INC
SLM PRIVATE EDUCATIO B A2 144A	SMALL BUSINESS ADMINISTRATION	S-OIL CORP

SOJITZ CORPORATION NPV	SOUTHERN POWER CO	SPRAGUE RESOURCES LP
SOJITZ CORPORATION NPV CFD	SOUTHERN STAR CENTRAL COR 144A	SPRINGLAND INTL HOLDINGS LTD
SOKEN CHEMICAL & E JPY50	SOUTHTRUST BANK	SPRINGS INDS INC
SOLAR CAPITAL LTD	SOUTHWEST AIRLINES CO	SPRINT CAPITAL CORP
SOLAR SENIOR CAPITAL LTD	SOUTHWESTERN BELL TELEPHONE LP	SPRINT CORP
SOLARCITY CORP	SOUTHWESTERN ELECTRIC POWER CO	SPRINT NEXTEL CORP
SOLARWINDS INC	SOUTHWESTERN ENERGY CO	SPRINT NEXTEL CORP 144A
SOLERA HOLDINGS INC	SOVRAN SELF STORAGE INC	SPROUTS 4/13 COV-LITE TL
SOLVAY NPV	SOYBEAN FUTURE (CBT)	SPROUTS FARMERS MARKET INC
SOLVAY SA	SOYBEAN MEAL FUTURE (CBT)	SPS COMMERCE INC
SOMERSET CAYUGA HLDG CO INC	SOYBEAN OIL FUTURE (CBT)	SPX CORP
SOMPO JAPAN NIPPONKOA HOLDINGS	SP AUSNET NPV (STAPLED UNITS)	SQUARE 1 FINANCIAL INC
SONAE IMOBILIARIA EUR4.99	SPAIN GOVERNMENT BOND	SQUARE ENIX CO LTD CFD
SONAE SGPS SA EUR1	SPANSION 12/13 COV-LITE TLB	SQUARE ENIX HOLDINGS CO LTD
SONAE SGPS SA NEW EUR1 BONUS	SPAREBANK 1 SMN NOK25	STRA HOLDINGS INC NPV
SONATA SOFTWARE INR1	SPAREBANK 1 SR BK	SRERS FUNDING LTD RS A1B1 144A
SONDA SA COM NPV	SPARK INFRASTRUCTURE GROUP	SSAB AB
SONIC AUTOMOTIVE INC	SPARK NETWORKS INC	SSANGYONG MOTOR KRW5000
SONIC CORP	SPARK NEW ZEALAND LTD	SSB RV TRUST 1 C
SONIC HEALTHCARE LTD	SPARTANNASH CO	SSE PLC
SONOCO PRODUCTS CO	SPARTON CORP	SSGA EMERGING MARKETS (ZV86)
SONOVA HLDG CHF0.05	SPCM SA 144A	SSGA RUSSELL 1000 (R) INDEX NL
SONY CORP	SPDR GOLD SHARES	ST IVES ORD 10P
SONY CORP NPV	SPDR MSCI ACWI EX-US ETF	ST JAMES PLACE PLC
SONY FINANCIAL HOLDINGS INC	SPDR S&P 500 ETF TRUST	ST JUDE MEDICAL INC
SOPHOS 1/14 (USD) COV-LITE TLB	SPDR S&P EMERGING MARKETS SMAL	ST SHINE OPTICAL TWD10
SORIN EUR1	SPDR S&P MIDCAP 400 ETF TRUST	STAAR SURGICAL CO
SOSEI CO LTD NPV CFD	SPECTRA ENERGY CAPITAL LLC	STADA ARZNEIMITTEL AG ORD NPV
SOTHEBY'S	SPECTRA ENERGY CORP	STAFFLINE RECRUITMENT GROUP
SOUFUN HOLDINGS LTD	SPECTRA ENERGY PARTNERS LP	STAGECOACH DEFERRED SHARES
SOULBRAIN CO LTD	SPECTRIS ORD GBP0.05	STAGECOACH GROUP PLC 0.5482
SOUND POINT CLO LTD 3A E 144A	SPECTRIS PLC CFD	STALLION OILFIELD COV-LITE TLB
SOUNDWILL HOLDINGS HKD0.10	SPECTRUM ASA	STANCORP FINANCIAL GROUP INC
SOUTH AFRICA GOVER 2038 INFLAT	SPECTRUM BRANDS HOLDINGS INC	STANDARD BANK GROUP LTD/SOUTH
SOUTH AFRICA GOVERNMENT BOND	SPECTRUM BRANDS INC	STANDARD CHARTERD PLC CFD
SOUTH AFRICA GOVERNMENT INTERN	SPEED COMMERCE INC	STANDARD CHARTERED ORD USD0.50
SOUTH CAROLINA ELEC&GAS	SPEEDY HIRE PLC 5P	STANDARD CHARTERED PLC
SOUTH STR SECS HLDGS INC	SPI 200 INDEX FUTURE (SFE)	STANDARD CHARTERED PLC 144A
SOUTHERN CAL EDISON	SPIRAX-SARCO ENGINEERINGCFD	STANDARD FEDERAL BANK C/D
SOUTHERN CALIFORNIA EDISON CO	SPIRIT AEROSYSTEMS HOLDINGS IN	STANDARD LIFE ORD GBP0.10
SOUTHERN CALIFORNIA GAS CO	SPIRIT AIRLINES INC	STANDARD LIFE ORD GBP0.10 CFD
SOUTHERN CO	SPIRIT MASTER FUNDI 1A A1 144A	STANDARD LIFE PLC
SOUTHERN CO/THE	SPIRIT RLTY CAP INC NEW	STANDARDS FOODS CORP TWD10
SOUTHERN COPPER CORP	SPLUNK INC	STANFIELD DAYTONA 1A B1L 144A
SOUTHERN GRAPHIC SYSTEMS	SPORTS DIRECT INTERNATIONAL	STANLEY BLACK & DECKER INC

STANLEY ELECTRIC CO NPV	STHI HOLDING CORP 144A	SUEZ ENVIRONNEMENT CO CFD
STANTEC INC	STHREE ORD GBP0.01(WI)	SUEZ ENVIRONNEMENT CO EUR4
STAPLES INC	STMICROELECTRONICS EUR1.04	SUGAR #11 WORLD FUTURE (NYB)
STARBUCKS CORP	STMICROELECTRONICS INV CFD	SUGI HOLDINGS CO LTD JPY50
STARHILL GLOBAL REIT	STO SE + CO KGAA	SULZER AG CHF0.01(REGD)
STARHUB LTD	STOCK LOAN FEES	SUMCO CORPORATION NPV
START TODAY CO LTD	STOCKBRIDGE REAL ESTATE FD III	SUMIKIN BUSSAN CP JPY50
STARVEST PARTNERS II	STOCKBRIDGE REAL ESTATE FUND	SUMINOE TEXTILE CO JPY50
STARVEST PARTNERS LP	STOCKLAND TRUST GROUP NPV	SUMISHO COMPUTER SYSTEMS CORP
STARWOOD GLOBAL OPPTY FD VIII	STONE ENERGY CORP	SUMITOMO CHEMICAL CO LTD CFD
STARWOOD HOTELS & RESORTS WORL	STONERIVER 5/13 2ND LIEN TL	SUMITOMO CHEMICAL Y50
STARWOOD OPPORTUNITY FUND IV	STONERIVER 5/13 TLB	SUMITOMO CORP
STARWOOD OPPORTUNITY FUND VI-A	STORA ENSO OYJ	SUMITOMO CORP CFD
STARWOOD OPPORTUNITY FUND VII	STORA ENSO OYJ SER 'R' NPV	SUMITOMO CORP NPV
STARWOOD PROPERTY 4/13 TLB	STOREBRAND ASA A NOK5	SUMITOMO DAINIPPON PHARMA
STARWOOD PROPERTY TRUST INC	STRAD ENERGY SERVICES LTD	SUMITOMO DENSETSU CO Y50
STARZ	STRAIGHT PATH COMMUNICATIONS I	SUMITOMO ELECTRIC IND NPV
STARZ LLC / STARZ FINANCE CORP	STRATASYS LTD	SUMITOMO ELECTRIC INDUSTRIES L
STATE BANK FINANCIAL CORP	STRATEGIC FEEDER LP	SUMITOMO FORESTRY CO Y50
STATE BANK OF BIKANER & JAIPUR	STRATEGIC HOTELS & RESORTS INC	SUMITOMO HEAVY INDUSTRIES Y50
STATE BANK OF INDIA 144A	STRATEGIC PARTNERS FUND II LP	SUMITOMO METAL MNG NPV
STATE GRID OVERSEAS INVES 144A	STRATEGIC PARTNERS FUND II RE	SUMITOMO MITSUI BANKING CORP
STATE OF ISRAEL 3YR	STRATEGIC PARTNERS FUND III	SUMITOMO MITSUI FINANCIAL GROU
STATE OF ISRAEL NOTE 3 YR	STRATEGIC PARTNERS FUND III VC	SUMITOMO MITSUI GR NPV
STATE OF ISRAEL NOTE 5 YR	STRATEGIC PARTNERS FUND III-B	SUMITOMO MITSUI GR NPV CFD
STATE OIL CO OF THE AZER	STRATEGIC PARTNERS FUND IV LP	SUMITOMO MITSUI TRUST HOLDINGS
STATE OIL CO OF THE AZERBAIJAN	STRATEGIC PARTNERS FUND IV RE	SUMITOMO OSAKA CEMENT CO Y50
STATE PUBLIC SCH BLDG AUTH PA	STRATEGIC PARTNERS FUND IV VC	SUMITOMO REAL ESTATE SALE
STATE STREET CORP	STRATEGIC PARTNERS FUND V LP	SUMITOMO REALTY & DEV CO NPV
STATION CASINOS LLC	STRATEGIC PARTNERS VALUE	SUMITOMO RUBBER INDUSTRIES INC
STATOIL ASA	STRATUS TECHNOLOGIES 4/14 TL	SUMITOMO RUBBER INDUSTRIES Y50
STATOIL ASA NOK2.50	STRAUMANN HOLDING AG	SUMMIT ACCELERATOR FUND LP
STATS CHIPPAK LTD 144A	STRUCTURED ADJUSTABLE RA 18 5A	SUMMIT HOTEL PROPERTIES INC
STEEL DYNAMICS INC	STRUCTURED ASSET 1A CTFS 144A	SUMMIT MIDSTREAM PARTNERS LP
STELLIAM FUND LP	STRUCTURED ASSET RM1 AIO 144A	SUMMIT PARTNERS GROWTH EQUITY
STELLUS CAPITAL INVESTMENT COR	STRUCTURED ASSET S RM1 A1 144A	SUMMIT PARTNERS PRIVATE EQUITY
STELUX HLDGS INTL HKD0.10	STRUCTURED ASSET SE NP2 A 144A	SUMMIT PARTNERS VC II-A
STENA AB 144A	STRUCTURED CREDIT MASTER FUND	SUMMIT PARTNERS VENTURE
STEPSTONE INTERNATIONAL	STRYKER CORP	SUMMIT VENTURE V LP
STERICYCLE INC	SUBSEA 7 SA	SUMMIT VENTURES IV
STERIS CORP	SUBURBAN PROPANE PARTNERS LP	SUMMIT VENTURES VI A LP
STERLING CAPITAL PARTNERS	SUBURBAN PROPANE PARTNERS LP/S	SUMTOTAL SYSTEMS 11/12 TL
STERLING CAPITAL PARTNERS II	SUBURBAN PROPANE PARTNRS	SUN ART RETAIL GROUP LTD
STERLING CAPITAL PARTNERS III	SUDAMERICANA VAPOR NPV	SUN COMMUNITIES INC
STERLING VENTURE PARTNERS LP	SUEDZUCKER AG NPV	SUN FRONTIER FUDOS NPV CFD

SUN HUNG KA-CW16	SVENSKA HANDELSBANKEN AB	SYSTEMS MAINTENANCE 2ND LN TL
SUN HUNG KAI PROPERTIES	SVENSKA HANDELSBANKEN SER A	SYSTEMA CORP
SUN HYDRAULICS CORP	SVI PCL - NVDR	T & K TOKA CO JPY50
SUN INTERNATIONAL LTD ZAR0.08	SWATCH GROUP CHF0.45 (REGD)	T K CORPN KRW500
SUN LIFE FINANCIAL INC	SWATCH GROUP CHF2.25 (BR)	T RAD CO LTD JPY50
SUN PRODUCTS CORP/THE 144A	SWEDBANK AB SEK'A' NPV	T ROWE PRICE GROUP INC
SUNAC CHINA HOLDINGS LTD	SWEDEN GOVERNMENT B3108-INFLAT	T SINAI KALKINMA B TRY1
SUNCALL CORP JPY50	SWEDEN GOVERNMENT BOND	T SISE VE CAM FABR TRY1
SUNCOR ENERGY INC	SWEDISH MATCH AB NPV	T&D HOLDINGS INC CFD
SUNCORP GROUP LIMITED	SWEDISH ORPHAN BIOVITRUM AB	T&D HOLDINGS INC NPV
SUNCORP GROUP LTD	SWIFT TRANSPORTATION CO	T. E. R. N. A. ORD EURO.22
SUNCORP-METWAY LTD 144A	SWIRE PACIFIC A HKD0.60	T4F ENTRETENIMENTO SA
SUNDRUG CO Y50	SWIRE PROPERTIES LTD	TA ASSOCIATES IX LP
SUNDRUG CO Y50 CFD	SWISHER HYGIENE INC	TA CHONG BANK CO TWD10
SUNEDISON INC	SWISS LIFE HOLDING AG	TA X LP
SUNEVISION HOLDINGS LTD	SWISS PRIME SITE AG	TAB CORP HLDGS LIMITED NPV
SUNGARD AS 3/14 COV-LITE TL	SWISS RE AG	TABERNA PFD FDG III LTD
SUNGARD DATA SYSTEMS INC	SWISS RE LTD	TABERNA PFD FDG III LTD SEC NT
SUNGSHIN CEMENT KRW5000	SWISSCOM AG	TABERNA PREFER 06-6A A1BF 144A
SUNGWOO HITECH KRW500	SWISSCOM AG CHF1.00	TABERNA PREFERRE 06-6A A2 144A
SUNOCO LOGISTICS PARTNER	SWS GROUP INC	TABERNA PREFERRED F 6A F1 144A
SUNOCO LOGISTICS PARTNERS LP	SXL CORPORATIONCFD	TABLEAU SOFTWARE INC
SUNOCO LOGISTICS PARTNERS OPER	SYARIKAT TAKAFUL (M MYR1	TAC CO LTD NPV CFD
SUNPOWER CORP	SYDBANK DKK10	TACHI-S CO CFD
SUNSTONE HOTEL INVESTORS INC	SYDNEY AIRPORT	TADANO LTD CFD
SUNTEC REAL ESTATE INVESTMENT	SYKES ENTERPRISES INC	TADANO LTD Y50
SUNTORY BEVERAGE & FOOD LTD	SYMANTEC CORP	TAE KYUNG INDL KRW500
SUNTRUST BANKS INC	SYMETRA FINANCIAL CORP	TAEKWANG IND CO KRW5000
SUNVIC CHEMICALS	SYMRISE AG NPV (BR)	TAEYOUNG ENGINEERING &
SUNWAY BHD	SYNAPTICS INC	TAG TEGERNSEE IMMO AG NPV
SUPER GROUP LTD	SYNDICATE BANK INR10	TAHOE RESOURCES INC
SUPER GROUP LTD/SINGAPORE	SYNERGIE EUR5	TAI CHEUNG HLDGS HK\$0.1
SUPERIOR ENERGY SERVICES INC	SYNGENTA AG	TAICHUNG COMM BANK TWD10
SUPERVALU INC	SYNGENTA AG CHF0.1	TAIFLEX SCIENTIFIC TWD10
SUPPORT.COM INC	SYNIVERSE (COV-LITE 4/12) TL	TAIHEI DENGYO KAISHA LTD
SUPREME INDUSTRIES INC	SYNIVERSE HOLDINGS INC	TAIHEI KOGYO CO Y50 CFD
SURUGA BANK LTD Y50	SYNNEX CORP	TAIHEIYO CEMENT CORP CFD
SURYA SEMESTA INTERNUSA TBK PT	SYNOPSIS INC	TAIHEIYO CEMENT CORP Y50
SUSQUEHANNA BANCSHARES INC	SYNOVUS FINANCIAL CORP	TAIKO PHARM CO LTD CFD
SUZUKEN CO LTD Y50	SYNTHETIC CASH	TAINAN SPINNING TWD10
SUZUKI MOTOR CO NPV	SYNTHOMER PLC ORD 10P	TAISEI CORP CFD
SUZUKI MOTOR CORP	SYSCO CORP	TAISEI CORP Y50
SVB FINANCIAL GROUP	SYSTEMEX CORP CFD	TAISEI LAMICK CO NPV CFD
SVENSK EXPORTKREDIT AB	SYSTEMEX CORP JPY50	TAISHO PHARMACEUTICAL HOLDINGS
SVENSKA CELLULOSA AB-SCA SER B	SYSOEX GLOBAL HOLDINGS CORP	TAIWAN FAMILYMART TWD10

TAIWAN MASK CORP TWD10	TARGACEPT INC	TECHNIP SA EUR
TAIWAN PAIHO TWD10	TARGANTA THERAPEUTICS ESCROW	TECHNOLOGY SELECT SECTOR SPDR
TAIWAN PCB TECHVES TWD10	TARGET CORP	TECHTRONIC INDUSTR ORD HKD0.1
TAIWAN PELICAN EXPRESS CO LTD	TASC 5/14 TLB	TECK RESOURCES LTD
TAIWAN SEMICONDUCTOR CO TWD10	TASSAL GROUP NPV	TECO ENERGY INC
TAIWAN SEMICONDUCTOR MANUFACTU	TATA CONSULTANCY SERVICES INR1	TECUMSEH PRODS CO
TAIWAN SEMICONDUCTOR MFG	TATA ELXSI INR10	TEEKAY CORP
TAIWAN STYRENE MON TWD10	TATA MOTORS LTD	TEEKAY CORPORATION COM
TAIWAN SURFACE MOUNTING	TATE & LYLE ORD 25P	TEEKAY LNG PARTNERS L P
TAIWAN UNION TECHNOLOGY	TATE & LYLE PLC CFD	TEEKAY OFFSHORE PARTNERS LP
TAIYO HOLDINGS CO LTD	TATSUTA ELEC WIRE CFD	TEGMA GESTAO LOGISTICA
TAIYO NIPPON SANZO CORP NPV	TATTS GROUP LTD	TEIJIN Y50
TAKACHIHO ELECTRIC NPV CFD	TATUNG TWD10	TEIKOKV SEN-I CO JPY50
TAKAMATSU CORP NPV CFD	TAUBMAN CENTERS INC	TEIXEIRA DUARTE ENGEN & CONST
TAKAOKA TOKO CO LTD	TAURON POLSKA ENERGIA SA	TEKKEN CORP CFD
TAKARA LEBEN CO NPV	TAV HAVALIMANLARI HOLDING A S	TELE2 AB-B SHS
TAKARA LEBEN CO NPV - CFD	TAYCA CORP CFD	TELECITY GROUP ORD CFD
TAKASAGO THERMAL ENGIN CO Y50	TAYCA CORP JPY50	TELECOM ITALIA DI RISP EURO.00
TAKASHIMAYA CO	TAYLOR MORRISON HOME CORP	TELECOM ITALIA EURO.00
TAKATA CORPORATION NPV	TAYLOR WIMPEY PLC ORD GBP0.01	TELECOM ITALIA FINANCE SA
TAKEDA CHEMICAL INDUSTRIES LTD	TAYLOR WOODROW PLC CFD	TELEF BRASIL
TAKEDA PHARMACEUTICAL CO LTD	TBK CO LTD JPY50	TELEFLEX INC
TAKEUCHI MFG CO NPV	TCF FINANCIAL CORP	TELEFLEX INC COM
TAKIRON CO LTD JPY50	TCI COMMUN INC	TELEFONAKTIEBOLAGET LM ERICSSO
TAKUMA CO LTD	TCL COMMUNICATION HKD0.10	TELEFONICA DEUTSCHLAND HOLDING
TAKUMA CO LTD TAKUMA CO LTD	TCP CAPITAL CORP	TELEFONICA EMISIONES SAU
TALANX AG	TCS GROUP HOLDING PLC	TELEFONICA S A SPONSORED ADR
TALENT YIELD INVESTMENTS 144A	TD AMERITRADE HOLDING CORP	TELEFONICA SA
TALISMAN ENERGY INC	TDC A/S DKK5	TELEFONICA SA EUR1
TALKTALK TELECOM GROUP PLC CFD	TDH III HOLDINGS INC	TELEKOM AUSTRIA (TA) NPV
TALLGRASS ENERGY 11/13 TLB	TDH III LIMITED PARTNERSHIP	TELEKOMUNIKACJA POLSKA PNL3
TALLGRASS ENERGY PARTNERS LP	TDK CORP	TELEMAR NORTE LESTE SA 144A
TALMER BANCORP INC	TDK CORP CFD	TELENET GROUP HOLDING NPV
TALON FUNDING LTD 1A A 144A	TE CONNECTIVITY LTD	TELENOR AS ORD NOK6
TAMA HOME CO LTD	TEAM HEALTH (6/11) TLB	TELENOR ASA
TAMA HOME CO LTD CFD	TEAM HEALTH HOLDINGS INC	TELEPERFORMANCE EUR2.50
TAMBANG BATUBARA B IDR500	TEAMSYSTEM HLDG SPA	TELEPERFORMANCE ORD CFD
TAMBUN INDAH LAND BHD	TEARLAB CORP	TELEPHONE & DATA SYS INC
TAMURA SEISAKUSHU CFD	TECAN GROUP AG CHF1 (REGD)	TELESAT CANADA (3/12) US TLB
TANGER FACTORY OUTLET CENTERS	TECH DATA CORP	TELEVISION BROADCASTS
TANGOE INC	TECH GROUP ASIA SGD0.05	TELEVISION FRANCAISE (T.F.1)
TANZANIA GOVERNMENT INTERNATIO	TECHNE CORP	TELIASONERA AB
TARENA INTERNATIONAL INC-ADR	TECHNICOLOR	TELIASONERA AB NPV
TARGA RESOURCES CORP	TECHNICOLOR CFD	TELKOM SA SOC LTD ZAR10
TARGA RESOURCES PARTNERS LP	TECHNIP SA	TELSTRA CORP LTD

TELSTRA CORP NPV	TESORO LOGISTICS LP / TESORO L	THORESEN THAI AGEN THB1(ALIEN
TELUS CORP	TESSENDERLO CHEMIE NPV	THREE ARCH CAPITAL LP
TELUS CORPORATION	TETHYS OIL AB	THREE ARCH PARTNERS IV
TELX 4/14 2ND LIEN TL	TETRAGON FINANCIAL GROUP LTD	THYSSENKRUPP AG NPV
TELX 4/14 TLB	TETRALOGIC PHARMACEUTICALS COR	TIAA CREF
TEMENOS GROUP AG CHF5 (REGD)	TEVA PHARM CCC CONTRA	TIAA REAL ESTATE CD 1A C1 144A
TEMPLAR ENERGY 11/13 COV-LITE	TEVA PHARMACEUTICAL FINANCE CO	TIAA REAL ESTATE CDO 1A D 144A
TEMPLE REAL ESTATE INVT TR	TEVA PHARMACEUTICAL FINANCE II	TIAA SEASONED COMMERCIAL C4 A3
TEMPLETON INTTL SMALLER	TEVA PHARMACEUTICAL FINANCE IV	TIAA SEASONED COMMERCIAL C4 AJ
TEMPLETON STRATEGIC EMERGING	TEVA PHARMACEUTICAL IND ILS0.1	TIAA SEASONED COMMERCIAL C4 F
TEMPUR PEDIC 5/13 TLB	TEVA PHARMACEUTICAL INDUSTRIES	TIANJIN DEV HLDGS ORD HKD0.10
TEMPUR SEALY INTERNATIONAL INC	TEXAS INSTRUMENTS INC	TIBCO SOFTWARE INC
TENAGA NASIONAL BHD	TEXAS ST	TICC CAPITAL CORP
TENARIS S AUUSD1	TEXAS ST TRANSPRTN COMMISSION	TICC CLO 2012-1 LLC 1A A1 144A
TENARIS S AUUSD1 CFD	TEXTRON INC	TICON IND TSR 2
TENARIS SA	TFS CORP LTD NPV	TIDEWATER AUTO REC AA A3 144A
TENASKA ALABAMA PARTNERS LP	TFS FINANCIAL CORP	TIDEWATER INC
TENAYA CAPITAL IV LP	T-GAIA CORP	TIETO OYJ ORD NPV
TENAYA CAPITAL VI LP	T-GAIA CORP CFD	TIFFANY & CO
TENAYA CAPITAL V-P LP	TGC INDUSTRIES INC	TIGER KEYSTONE FUND
TENCENT HLDGS LIM HKD0.00002	TGI FRIDAYS 6/14 TL	TIGER RESOURCES NL NPV
TENCENT HOLDINGS LTD 144A	TGS-NOPEC GEOPHYSICAL COMPANY	TIH LIMITED SGD0.50
TENEDORA NEMAK SA DE CV 144A	THAI VEGETABLE OIL CO THB1	TIKKURILA OYJ
TENET HEALTHCARE CORP	THAILAND GOVERNMENT BOND	TILE SHOP HOLDINGS INC
TENMA CORP Y50	THAILAND GOVERNMENT ILB-INFLAT	TILLY'S INC
TENNECO INC	THALES EUR3	TIM HORTONS INC
TENNESSEE GAS PIPELINE CO LLC	THALES SA CFD	TIM PARTICIPACOES SA ADR
TENNESSEE ST	THANACHART CAPITAL	TIMBERSTAR TRUST 1A A 144A
TENNESSEE VALLEY AUTH BD	THANACHART CAPITAL PLC THB10	TIME DOTCOM BHD MYR0.1
TERA PROBE INC	THE PRICELINE GROUP INC/THE	TIME INC
TERADATA CORP	THERAKOS 1/13 2ND LIEN TL	TIME WARNER CABLE INC
TERADYNE INC	THERAKOS 11/12 TL	TIME WARNER COS INC
TERANET HOLDINGS LP	THERAVANCE BIOPHARMA INC	TIME WARNER COS INC 98
TEREOS INTERNACIONAL SA	THERAVANCE INC	TIME WARNER ENTERTAINMENT CO L
TEREX CORP	THERMO FISHER SCIENTIFIC INC	TIME WARNER INC
TERUMO CORP Y50	THK CO Y50	TIMES PROPERTY HOLDINGS LTD
TESARO INC	THL CREDIT INC	TIMES SQUARE HOTEL TRUST
TESCO ORD 5P	THOMAS COOK GROUP PLC ORD	TIMKEN CO
TESCO PLC	THOMAS COOK GROUP PLC ORD CFD	TINGYI CAYMAN IS HLDG CORP ORD
TESCO PLC CFD	THOMAS H LEE EQUITY FD V LP	TITAN CEMENT CO SA
TESLA MOTORS INC	THOMAS H LEE EQUITY FUND VI	TITAN ENERGY SERVICES LTD
TESORO 1/13 TLB	THOMSON LEARNING 3/14 EXIT	TITAN INTERNATIONAL INC
TESORO CORP	THOMSON REUTERS CORP	TJX COS INC
TESORO LOGISTIC LP	THOR INDUSTRIES INC	TKC Y50
TESORO LOGISTICS LP / TES 144A	THORATEC CORP	TL VENTURE IV LP

TL VENTURES V LP	TOKYO NISSAN AUTO JPY50	TORSTAR CORP
TMK OAO GDR EACH REPR 4 ORD SH	TOKYO NISSAN AUTO JPY50 CFD	TORUNLAR GAYRIMENKUL YATIRIM
T-MOBILE US INC	TOKYO OHKA KOGYO Y50	TOSCO CORP DEBS
T-MOBILE USA INC	TOKYO ROPE MANUFACTURING CO C	TOSHIBA CORP
TMS 10/13 COV-LITE TLB	TOKYO SANGYO CO JPY50	TOSHIBA CORP NPV
TMX GROUP LTD	TOKYO SEIMITSU Y50 CFD	TOSOH CORP Y50
TNPL INR10	TOKYO TATEMONO CO Y50	TOTAL CAPITAL INTERNATIONAL SA
TNT EXPRESS NV	TOKYO TEKKO CO JPY50	TOTAL CAPITAL INTL SA
TNT LOGISTICS 3/14 (USD)	TOKYO THEATRES CO JPY20	TOTAL ENERGY SERVICES INC
TNT LOGISTICS 3/14 (USD) DUTCH	TOKYO TOKEIBA CO CFD	TOTAL GABON XAF5000
TOA CORP Y50	TOKYU CONST(NEW) NPV CFD	TOTAL SYSTEM SERVICES INC
TOA DORO KOGYO CO JPY50	TOKYU CORP NPV	TOTES ISOTONER 4/14 COV-LITE
TOBU RAILWAY CO Y50	TOKYU FUDOSAN HOLDINGS CFD	TOTO Y50
TOCALO CO LTD NPV	TOKYU FUDOSAN HOLDINGS CORP	TOTVS SA COM NPV
TOCHIGI BANK Y50	TOKYU LAND CORP NPV	TOUEI HOUSING CORP JPY50
TODA KOGYO CORP CFD	TOLI CORPORATION Y50	TOUKEI COMPUTER JPY50
TODS SPA EUR2 CFD	TOLL BROTHERS FINANCE CORP	TOUNG LOONG TEXTILE MFG CO
TOEI CO Y50	TOLL BROTHERS INC	TOURMALINE OIL CORP
TOELL CO LTD NPV	TOLL HLDGS LIMITED NPV	TOWA BANK CFD
TOENEC CORP NPV	TOMKINS 11/12 COV-LITE 2ND	TOWER BERSAMA INFRASTRUCTURE
TOHO BANK Y50	TOMKINS LLC / TOMKINS INC	TOWER GROUP INTERNATIONAL LTD
TOHO CO LTD/TOKYO CFD	TOMOKU Y50	TOWER LTD
TOHO CO Y500	TOMTOM NV EUR0.20	TOWERS WATSON & CO
TOHO GAS Y50	TONAMI TRANSPORT JPY50 CFD	TOWERSTREAM CORP
TOHO TITANIUM CO CFD	TONEN GEN SEKIYU JPY50	TOWN SPORTS INTERNATIONAL HOLD
TOHOKU ELEC PWR Y500	TONENGENERAL SEKIYU KK CFD	TOWNSEND GROVE
TOHOKU ELEC PWR Y500 CFD	TONG YANG LIFE INSURANCE	TOYO CONSTRUCTION JPY50 CFD
TOHTO SUISAN CO CFD	TONLY ELECTRONICS HOLDINGS LTD	TOYO ENGINEERING CORP CFD
TOKAI CORP/GIFU	TOOTSIE ROLL INDUSTRIES INC	TOYO KOHAN CO LTD
TOKAI HOLDINGS CORP	TOP NPL (A) LP	TOYO MACHINERY & METAL JPY50
TOKAI KANKO CO Y20 CFD	TOPDANMARK A/S	TOYO MACHY & METAL JPY50 CFD
TOKAI TOKYO FINANCIAL HOLDINGS	TOPIX INDEX FUTURE (OSE)	TOYO SECURITIES CO JPY50
TOKEN CORPORATION NPV	TOPIX INDEX FUTURE (TSE)	TOYO SEIKAN GROUP HOLDINGS LTD
TOKIO MARINE HOLDINGS INC	TOPPAN FORMS JPY50	TOYO SUISAN KAISHA LTD Y50
TOKIO MARINE HOLDINGS INC CFD	TOPPAN PRINTING Y50	TOYO TANSO CO LTD NPV CFD
TOKIO MARINE HOLDINGS INC NPV	TOPY INDUSTRIES CFD	TOYO TIRE & RUBBER Y50
TOKUSHU TOKAI HOLDINGS CO LTD	TORAY INDUSTRIES INC	TOYO TIRE & RUBBER Y50 CFD
TOKUYAMA CORP Y50 CFD	TORAY INDUSTRIES INC Y50	TOYODA GOSEI Y50
TOKYO DOME CORP NPV CFD	TORCHMARK CORP	TOYOTA AUTO RECEIVABLES O A A3
TOKYO ELECTRIC POWER CO INC CF	TORFARM SA PLN1	TOYOTA BOSHOKU CP JPY50
TOKYO ELECTRIC PWR CO NPV	TORO CO/THE	TOYOTA INDUSTRIES CORP
TOKYO ELECTRON LTD	TORONTO DOMINION BANK	TOYOTA INDUSTRIES CORP Y50
TOKYO ELECTRON NPV	TORONTO-DOMINION BANK	TOYOTA INDUSTRIES CORP Y50 CFD
TOKYO GAS CO LTD	TORONTO-DOMINION BANK/THE	TOYOTA MOTOR CORP
TOKYO GAS CO NPV	TORRENT PHARMACEUTICAL INR5	TOYOTA MOTOR CORP NPV

TOYOTA MOTOR CORP NPV CFD	TREASURY GROUP INVESTMENT	TRS EL UL BNIFULU0
TOYOTA MOTOR CREDIT CORP	TREASURY GROUP INVESTMENT FUND	TRS EL UL BNIFWHU0 INDEX P
TPG ASIA V	TREASURY WINE ESTATES LTD	TRS EL UL DJUBGCTR P US0003M
TPG OPPORTUNITIES PARTNERS II	TRECORA RESOURCES	TRS EL UL DJUBGCTR P USB3MTA
TPG OPPORTUNITIES PARTNERS III	TREEHOUSE FOODS INC	TRS EL UL DJUBGSTR
TPG PARTNERS III LP	TREND MICRO INC CFD	TRS EL UL DJUBS P US0003M
TPG PARTNERS IV LP	TREND MICRO INC JPY50	TRS EL UL DJUBS ROLL SELECT TR
TPG PARTNERS V LP	TREVENA INC	TRS EL UL DJUBSRST
TPG PARTNERS VI LP	TREX CO INC	TRS EL UL MSCI DAILY P US0003M
TPG TELECOM LTD	TRIANGLE CAPITAL CORP	TRS EL UL MSCI NET EMERGING
TPV TECHNOLOGY USD0.01	TRIAS SENTOSA TBK PT	TRS EL UL NDDUFR
TRACTOR SUPPLY CO	TRIBECOMP- TRIBINE COMPANY TL	TRS EL UL NDUEEGF
TRADE MAPS LTD 13-1A A 144A	TRIBUNE 12/13 TL	TRS EL UL S&P 600 INDEX
TRADELINK ELECTRONIC COMMERCE	TRIBUNE MEDIA COMPANY CLASS A	TRS EL UL S&P 600 SMALL CAP
TRAINER WORTHAM FI 2A A1L 144A	TRICADIA CDO 2006- 6A A2L 144A	TRS FL UL BCIT1T INDEX
TRANS COSMOS INC Y50	TRICAN WELL SERVICE LTD	TRS FL UL BNIFULU0
TRANS WORLD ENTERTAINMENT CORP	TRIGANO EUR4.2568	TRS FL UL BNIFWHU0 INDEX P
TRANSACT TECHNOLOGIES INC	TRIGON AGRICULTURE A/S	TRS FL UL DJUBGCTR P US0003M
TRANSALTA CORP	TRILANTIC CAPITAL PARTNERS IV	TRS FL UL DJUBGCTR P USB3MTA
TRANSCANADA CORP	TRILANTIC CAPITAL PARTNERS V	TRS FL UL DJUBGSTR
TRANSCANADA PIPELINES LTD	TRILOGY ENERGY CORP	TRS FL UL DJUBGSTR.
TRANSCEPT PHARMACEUTICALS INC	TRIMAS CORP	TRS FL UL DJUBS P US0003M
TRANSCONTINENTAL INC	TRIMBLE NAVIGATION LTD	TRS FL UL DJUBS ROLL SELECT TR
TRANSDIGM 2/13 COV-LITE TLC	TRINET 8/13 TLB2	TRS FL UL DJUBSRST
TRANSDIGM GROUP INC	TRINIDAD DRILLING LTD	TRS FL UL MSCI DAILY P US0003M
TRANSDIGM INC	TRINIDAD DRILLING LTD 144A	TRS FL UL MSCI NET EMERGING
TRANSFORCE INC NEW	TRINITAS CLO LTD 14-1A C 144A	TRS FL UL NDDUFR
TRANSOCEAN INC	TRINITAS CLO LTD 14-1A D 144A	TRS FL UL NDUEEGF
TRANSOCEAN LTD	TRINITAS CLO LTD 2A D 144A	TRS FL UL S&P 600 INDEX
TRANSOCEAN SEDCO FOREX INC NT	TRINITY INDUSTRIES INC	TRS FL UL S&P 600 SMALL CAP
TRANSPACIFIC INDUSTRIES GROUP	TRINITY LTD	TRUETT-HURST INC
TRANSPORTADORA DE GAS INT 144A	TRINITY MIRROR ORD 10P	TRULIA INC
TRANSUNION HOLDING CO INC	TRINSEO OP / TRINSEO FIN	TRUMBULL PROPERTY FUND
TRANSURBAN GROUP NPV	TRIPADVISOR INC	TRUSCO NAKAYAMA CORP CFD
TRAPEZA CDO I LLC 13A A2A 144A	TRIPLE D ASSOCIATES INC CL A	TRUST TECH INC
TRAPEZA CDO LLC 05-9A C 144A	TRIPLE D ASSOCIATES INC CL B	TRUSTMARK CORP
TRAPEZA CDO LLC 07-13A A1 144A	TRIPLE D ASSOCIATES INC CL C	TRUVEN HEALTH ANALYTICS INC
TRAVELCLICK 5/14 COV-LITE TL	TRIPOD TECHNOLOGY CORP TWD10	TRUWORTHS INTL ZAR0.00015
TRAVELERS COS INC/THE	TRISTATE CAPITAL HOLDINGS INC	TRW AUTOMOBILE INC
TRAVELSKY TECHNOLOGY LTD	TRIUMPH GROUP INC	TRW AUTOMOTIVE HOLDINGS CORP
TRAVIS PERKINS ORD GBP0.10	TRIOUS THERAPEUTICS INC	TRYG A/S
TRAVIS PERKINS PLC CFD	TRIZETTO GRP 9/12 2ND LIEN TL	TS CORPORATION KRW5000
TRC COS INC	TRONOX FINANCE LLC	TS TECH CO LTD NPV
TREASURY CONS FD-98 OUTSIDE	TRONOX LTD SHS CL A	TS TECH CO LTD NPV CFD
TREASURY GR CONS FD-98	TRS EL UL BCIT1T INDEX	TSAKOS ENERGY NAVIGATOIN LTD

TSC AUTO ID TECHNOLOGY CO LTD	TXU/TCEH 4/11 EXTENDED TLB	UJU ELECTRONICS CO KRW500
TSINGTAO BREWERY CO SER 'H'	TYCO ELECTRONICS GROUP SA	UK LONG GILT FUTURE (LIF)
TSUBAKIMOTO CHAIN CO CFD	TYCO INTERNATIONAL LTD SHS	UK TSY 2 1/4% 2023
TSUGAMI CORP Y50 CFD	TYLER TECHNOLOGIES INC	UKC HOLDINGS CORP
TSUMURA & CO Y50	TYO PRODUCTIONS NPV	UKRAINE GOVERNMENT INTERNATION
TSURUHA HOLDINGS INC NPV	TYSON FOODS INC	ULKER BISKUVI SANAYI AS TRY1
TSUTSUMI JEWELRY CO LTD	U S DEPT HSG & URBAN DEV GOVT	ULTA SALON COSMETICS & FRAGRAN
TSY 0 1/8% 2019 I/L GILT	U S EQUITY PARTNERS II LP	ULTIMATE SOFTWARE GROUP INC
TSY 0 1/8% 2068 I/L GILT	U S TREAS NT	ULTRA PETROLEUM CORP
TT ELECTRONICS PLC	U S TREASURY BILL	ULTRA PETROLEUM CORP 144A
TTFB CO LTD	U S TREASURY BOND	ULTRAGENYX PHARMACEUTICAL INC
TTK PRESTIGE LTD	U S TREASURY BONDS	ULTRAPAR PARTICIPACOES SA
TUBACEX EUR0.45	U S TREASURY NOTE	ULVAC INC NPV
TUESDAY MORNING CORP	U S TREASURY NOTES	ULVAC INC NPV CFD
TUI AG NPV (REGISTERED)	U S TREASURY NT CPN STRIP	UMICORE NPV
TUI TRAVEL PLC CFD	U S TREASURY NT PRIN STRIP	UMPQUA HOLDINGS CORP
TUI TRAVEL PLC ORD GBP0	U S TREASURY NTS	UMS HOLDINGS LTD SGD0.05
TULANE LA UNIV	U S VENTURE PARTNERS FD VIII	UNDER ARMOUR INC
TULLOW OIL PLC 144A	U S VENTURE PARTNERS VII LP	UNIBAIL-RODAMCO EUR5
TULLOW OIL PLC CFD	U.S. AGGREGATE BOND INDX NL	UNIBAIL-RODAMCO SE EUR5
TULLOW OIL PLC ORD GBP0.10	U.S. RENAL CARE 12/13 COV-LITE	UNICHARM CORP
TUNG HO STEEL ENTERPRISE TWD10	UBE INDUSTRIES Y50	UNICREDIT SPA
TUPPERWARE BRANDS CORP	UBI BANCA SCPA EUR2.5	UNICREDIT SPA CFD
TUPRAS(T PETR REF) TRY1	UBI BANCA SCPA EUR2.5 CFD	UNIFIRST CORP/MA
TUPY SA COM NPV	UBISOFT ENTERTAINMENT NPV(POST	UNILEVER CAPITAL CORP
TURK TELEKOMUNIKASYON AS 144A	UBISOFT ENTERTEINMENT NPV CFD	UNILEVER GHANA NPV
TURKCELL ILETISIM HIZMET AS	U-BLOX HOLDING AG CHF0.90 REGD	UNILEVER NIGERIA PLC NGNA0.50
TURKCELL ILETISIM HIZMETLERI A	UBS AG CHF0.1 (POST	UNILEVER NV CVA EUR0.16
TURKEY GOVERNMENT BOCPI-INFLAT	UBS AG/JERSEY	UNILEVER PLC CFD
TURKEY GOVERNMENT BOND	UBS AG/STAMFORD CT	UNILEVER PLC ORD GBP0.031111
TURKEY GOVERNMENT INTERNATIONA	UBS COMMERCIAL MORT FL1 F 144A	UNILIFE CORP
TURKEY GOVERNMENT INTL BOND	UBS COMMERCIAL MORT FL1 G 144A	UNION BANK NA
TURKIYE GARANTI BANKASI	UBS CREDIT INTEREST	UNION BANK OF THE PHILLIPINES
TURKIYE GARANTI BANKASI 144A	UBS-BAMLL TRUST WRM D 144A	UNION BANKSHARES CORP
TURKIYE GARANTI BANKASI A 144A	UBS-BARCLAYS COMMERCIAL C4 A5	UNION CARBIDE CORP
TURKIYE IS BANKASI 144A	UBS-CITIGROUP COMM C1 B 144A	UNION ELECTRIC CO
TURQUOISE HILL RESOURCES LTD	UCB S A NPV	UNION PACIFIC CORP
TURTLE BEACH CORPORATION	UCHIDA YOKO CO Y50	UNI-PIXEL INC
TUTOR PERINI CORP	UCI INTERNATIONAL INC	UNIPOLSAI SPA
TVS MOTOR COMPANY INR1	UDG HEALTHCARE PLC EUR0.05	UNI-PRESIDENT CHINA HLDGS LTD
TW TELECOM INC	UDR INC	UNI-SELECT INC
TWENTY FIRST CENTURY FOX INC	UFLEX LIMITED	UNISEM (M) BHD MYR0.50
TWENTY-FIRST CENTURY FOX CL B	UGANDA GOVERNMENT BOND	UNISYS CORP
TWITTER INC	UGANDA GOVT BOND	UNIT CORP
TWO HARBORS INVESTMENT CORP	UGI CORP	UNITE GROUP ORD GBP0.25

UNITED AIRLINES 2013-1 CLASS A	UNIVERSAL HEALTH REALTY INCOME	USG CORP
UNITED ARROWS CFD	UNIVERSAL HEALTH SERVICES INC	USG PEOPLE NV
UNITED ARROWS JPY50	UNIVERSAL HOSPITAL SERVICES IN	USHIO ELECTRIC NPV
UNITED ARTISTS THEATRE CIRCUIT	UNIVERSAL ROBINA CORP ORP PHP1	USINTERNETWORKING INC
UNITED BUSINESS MEDIA LTD CFD	UNIVERSAL TECHNOLOGIES HOLDING	USMD HOLDINGS INC
UNITED CONTINENTAL HOLDINGS IN	UNIVERSITY OF CAMBRIDGE	USS JPY50
UNITED FINL BANCORP INC	UNIVERSITY OF PENNSYLVANIA	UTAH ST
UNITED INDUSTRIAL CORP SG\$1	UNIVEST CORP PA	UTD MIZRAHI BANK ILS0.01
UNITED INTEGRATION SERVICES CO	UNS ENERGY CORP	V TECHNOLOGY CO LTD CFD
UNITED INTERNET AG NPV REGD	UNUM GROUP	VALE OVERSEAS LTD
UNITED KINGDOM GILT	UOA DEVELOPMENT BHD	VALE SA
UNITED KINGDOM GILT 3MO-INFLAT	UOL GROUP LIMITED SGD1	VALEANT PHARMACEUTICALS I 144A
UNITED KINGDOM GILT 8MO-INFLAT	UPC HOLDING BV	VALEANT PHARMACEUTICALS INTERN
UNITED LABORATORIES LIMITED	UPCB FINANCE V LTD 144A	VALEANT PHARMACEUTICALS INTL
UNITED MEXICAN STATES	UPL LTD	VALEO EUR3
UNITED NATURAL FOODS INC	UPM-KYMMENE OY NPV	VALEO SA
UNITED ONLINE INC	UPM-KYMMENE OYJ	VALEO SA CFD
UNITED OVERSEAS BANK SG\$1	URALKALI-SPON GDR-REG S	VALERO ENERGY CORP
UNITED PARCEL SERVICE INC	URANIUM ENERGY CORP	VALERO ENERGY PARTNERS LP
UNITED PARCEL SVC AMER INC DEB	URBAN OUTFITTERS INC	VALID SOLUCOES E SERVICOS DE
UNITED RENTALS INC	UR-ENERGY INC	VALIDUS HOLDINGS LTD
UNITED RENTALS NORTH AMERICA I	URS CORP	VALIDUS HOLDINGS LTD COM SHS
UNITED STATES CELLULAR CORP	URUGUAY GOVERNMENT INTE-INFLAT	VALLEY NATIONAL BANCORP
UNITED STATES STEEL CORP	US 10YR TREAS NTS FUTURE (CBT)	VALLOUREC (USIN A TUB DE LOR
UNITED STATES TREASURY NOTE	US 5YR TREAS NTS FUTURE (CBT)	VALLOUREC CFD
UNITED STATIONERS INC	US AIRWAYS 2012-1 CLASS A PASS	VALMET CORP
UNITED SURGICAL 4/12 EXTENDED	US BANCORP	VALMONT INDUSTRIES INC
UNITED SURGICAL PARTNERS INTER	US BANCORP/MN	VALORA HOLDING AG BERN CHF1
UNITED TECHNOLOGIES CORP	US BANK NA/CINCINNATI OH	VALSPAR CORP/THE
UNITED THERAPEUTICS CORP	US FOODS INC	VALUETRONICS HOLDINGS LTD
UNITED URBAN INVES UNITED	US LBM 4/14 TL	VANACHAI GROUP PUB NVDR
UNITED UTILITIES GROUP PLC	US REAL ESTATE INVESTMENT	VANGUARD INTL SEMICONDUCTO
UNITEDHEALTH GROUP INC	US SECURITY (7/11) DELAYED TL	VANTAGE DRILLING 11/13 TL
UNIV OF CALIFORNIA CA REVENUES	US SECURITY (7/11) TLB	VANTAGE ONCOLOGY LLC / VA 144A
UNIV OF CALIFORNIA CA RGTS MED	US SHIPPING 4/13 TL	VANTAGE SPECIALTY (2/12) TLB
UNIV OF COLORADO CO ENTERPRISE	US SILICA HOLDINGS INC	VANTIV 5/14 TLB
UNIV OF MASSACHUSETTS MA BLDG	US TREAS BD FUTURE (CBT)	VANTIV INC
UNIV OF MICHIGAN MI	US TREAS-CPI	VARIAN MEDICAL SYSTEMS INC
UNIV OF NORTH CAROLINA NC AT C	US TREAS-CPI INFLAT	VARITRONIX INTL HK\$0.25
UNIV OF TEXAS TX	US TREAS-CPI INFLATION INDEX	VARUN INDUSTRIES LTD NPV
UNIV OF TEXAS TX UNIV REVENUES	US ULTRA BOND (CBT)	VCA INC
UNIV OF VIRGINIA VA UNIV REVEN	USA COMPRESSION PARTNERS LP	VECTREN CORP
UNIV OF WASHINGTON WA UNIV REV	USAA AUTO OWNER TRUST 1 A4	VEDANTA RESOURCES PLC
UNIVERSAL CORP/VA	USAA CAPITAL CORP 144A	VEDANTA RESOURCES PLC 144A
UNIVERSAL HEALTH (11/10) TLB	USEN CORP JPY 5000	VEDANTA RESOURCES PLC CFD

VEDANTA RESOURCES PLC REGS	VIAD CORP	VOESTALPINE AG
VEECO INSTRUMENTS INC	VICAL INC	VOLCAN CIA MINERA SAA 144A
VEEVA SYSTEMS INC	VICAT EUR4	VOLKSWAGEN AG
VEIDEKKE NOK0.50 (POST SPLIT)	VICTORY CITY INTL HKD0.01	VOLKSWAGEN AG ORD NPV
VENEZUELA GOVERNMENT INTERNATI	VICTREX ORP 1P CFD	VOLKSWAGEN AUTO LEASE TRU A A3
VENOCO INC	VIENNA INSURANCE GROUP NPV(BR)	VOLKSWAGEN AUTO LOAN ENHA 1 A4
VENTAS INC	VIEWWORKS CO LTD	VOLKSWAGEN INTERNATIONAL 144A
VENTAS REALTY LP	VILLAGE ROADSHOW 11/12 TLB	VOLKSWAGEN INTERNATIONAL 144A
VENTAS REALTY LP / VENTAS CAPI	VILLEROY & BOCH AG NON VTG PFD	VOLTRONIC POWER TECHNOLOGY COR
VENTURE CDO 14-16A B1L 144A	VIMPEL COMMUNICATIONS VIA 144A	VOLVO (AB) SER B NPV (POST
VENTURE CDO LTD 07-9A E 144A	VIMPELCOM LTD	VOLVO AB
VENTURE CDO LTD 13-15A E 144A	VINCE HOLDING CORP	VONAGE HOLDINGS CORP
VEOLIA ENVIRONMENT CFD	VINCE INTERMEDIATE 11/13 TLB	VORNADO DP LLC TRUS VNO D 144A
VEOLIA ENVIRONMENT EUR5.0	VINCI EUR2.50 (POST SUBDIVISIO	VORNADO REALTY TRUST
VEOLIA ENVIRONNEMENT	VINCI EUR2.50 POST SUBDIVISION	VORNADO RLTY TR COM
VEOLIA ENVIRONNEMENT SA	VINCI SA	VOSTOK NAFTA INVES SDR USD0.35
VERASTEM INC	VIPSHOP HOLDINGS LTD	VOXX INTERNATIONAL CORP
VERBUND AG	VIRGINIA ELECTRIC AND POWER CO	VOYA FINANCIAL INC
VERIFONE SYSTEMS INC	VIRGINIA ST	VP BANK AG
VERINT SYSTEMS 1/14 TLB	VIRGOLINO DE OLIVEIRA FIN 144A	VPII ESCROW CORP 144A
VERISIGN INC	VIRTUS HEALTH LTD	VST HLDGS HKD0.10
VERISK ANALYTICS INC	VIRTUSA CORP	VST TILLERS TRACTORS LTD
VERIZON COMMUNICATIONS	VISA INC	VT HOLDINGS CO LTD NPV
VERIZON COMMUNICATIONS IN 144A	VISANT HOLDING CORP TLB	VTR FINANCE BV 144A
VERIZON COMMUNICATIONS INC	VISCOFAN SA	VULCAN MATERIALS CO
VERIZON GLOBAL FDG CORP NT	VISHAY INTERTECHNOLOGY INC	VWR FUNDING INC
VERIZON PENNSYLVANIA LLC	VISHAY PRECISION GROUP INC	W CAPITAL PARTNERS II LP
VERMILION ENERGY INC	VISTA EQUITY PARTNERS	W P CAREY INC
VERSA CAPITAL FUND II LP	VISTA LAND & LIFES PHP1	W&T OFFSHORE INC
VERSA CAPITAL PARTNERS LP	VISTEON CORP/NEW	WA FUNDING TR III D05/24/07
VERTEX ENERGY INC	VITAL KSK HOLDINGS NPV	WABASH NATIONAL CORP
VERTEX PHARMACEUTICALS INC	VITASOY INTERNATIONAL HOLDINGS	WABCO HOLDINGS INC
VESEY STREET INVESTMENT TRUST	VITEC CO LTD JPY50 CFD	WABTEC COM
VESTAR CAPITAL PARTNERS III LP	VITROLIFE AB SEK1.00	WABTEC CORP/DE
VESTAR CAPITAL PARTNERS IV LP	VITTORIA ASSICURAZ EUR1	WACHOVIA BANK COMMERC C20 AMFX
VESTAR CAPITAL PARTNERS V LP	VIVA ALAMO 2/14 COV-LITE TLB	WACHOVIA BANK COMMERCIA C16 A4
VESTAS WIND SYSTEM DKK1	VIVENDI SA ADR	WACHOVIA BANK COMMERCIA C22 A4
VESTCOM 1/13 TL	VIVENDI SA EUR5.5	WACHOVIA BANK COMMERCIA C26 A3
VESUVIUS PLC ORD GBP0.00 CFD	VIVOTEK INC	WACHOVIA BANK COMMERCIA C28 A4
VETOQUINOL EUR2.5	VMWARE INC	WACHOVIA BANK COMMERCIA C32 A3
VETROPACK HLDG ST CHF50 (BR)	VOCATION LTD	WACHOVIA BANK COMMERCIA C33 A4
VEYANCE TECHNOLOGIES 3/13 TL	VODACOM GROUP LIMITED ZAR0.01	WACHOVIA BANK COMMERCIAL C11 D
VF CORP	VODAFONE GROUP PLC	WACHOVIA BANK COMMERCIAL C11 E
VIACOM INC	VODAFONE GROUP PLC NEW	WACHOVIA BANK COMMERCIAL C12 D
VIACOM INC GLOBAL NT	VODAFONE GRP USD0 POST CON CFD	WACHOVIA BANK COMMERCIAL C14 B

WACHOVIA BANK COMMERCIAL C14 C	WASION GROUP LTD	WESCO INTL INC COM
WACHOVIA BANK COMMERCIAL C16 B	WASTE CONNECTIONS INC	WESFARMERS LTD
WACHOVIA BANK NA	WASTE MANAGEMENT INC	WESFARMERS ORD NPV
WACHOVIA BK COML 04-C10 J 144A	WATAMI FOOD SERVICE CO JPY50	WEST HOLDINGS CORP NPV
WACHOVIA BK COML 2005-C20 A-7	WATER PIK TECHNOLOGIES 7/13	WEST HOLDINGS CORP NPV CFD
WACHOVIA COMMERCIAL MORT C10 E	WATERS CORP	WEST JAPAN RAILWAY CO JPY50000
WACHOVIA CORP	WATPAC LIMITED NPV	WEST PHARMACEUTICAL SERVICES I
WACHOVIA CRE CDO 144A	WATSCO INC	WESTAMERICA BANCORPORATION
WACHOVIA CRE CDO 200 1A B 144A	WAUPACA 6/12 TL	WESTAR ENERGY INC
WACHOVIA CRE CDO 200 1A C 144A	WAYNE FUELING 6/14 2ND LIEN TL	WESTBROOK RE FUND VI
WACHOVIA CRE CDO 200 1A D 144A	WAYNE FUELING 6/14 TL	WESTBROOK REAL ESTATE FD I L P
WACHOVIA CRE CDO 200 1A E 144A	WEATHERFORD INTERNATIONAL LTD/	WESTBROOK REAL ESTATE FD VIII
WACHOVIA CRE CDO 200 1A F 144A	WEATHERFORD INTL PLC ORD SHS	WESTBROOK REAL ESTATE FUND IV
WACHOVIA CRE CDO 200 1A G 144A	WEATHERGAGE VENTURE CAP II LP	WESTBROOK REAL ESTATE FUND V
WACHOVIA CRE CDO 200 1A J 144A	WEATHERGAGE VENTURE CAPITAL LP	WESTBROOK REAL ESTATE FUND VII
WACHOVIA CRE CDO 200 1A K 144A	WEBMD HEALTH CORP	WESTELL TECHNOLOGIES INC
WACHOVIA CRE CDO 200 1A L 144A	WEBSTER FINANCIAL CORP	WESTERN ALLIANCE BANCORP
WACKER CHEMIE AG NPV (BR)	WEG SA COM NPV	WESTERN AREAS LTD
WACKER NEUSON SE NAMENS-AKTIE	WEICHAI POWER CO 'H' CNY1	WESTERN AUSTRALIAN TREASURY CO
WACOM CO LTD NPV CFD	WEIGHT WATCHERS 4/13 TLB2	WESTERN DIGITAL CORP
WADDELL & REED FINANCIAL INC	WEINGARTEN REALTY INVESTORS	WESTERN ENERGY SERVICES CORP
WAJAX CORP	WEIQIAO TEXTILE CO 'H' CNY1	WESTERN FOREST PRODUCTS INC
WALES & WEST UTILITIES FINANCE	WEIR GROUP ORD 12.5P	WESTERN GAS EQUITY PARTNERS LP
WALGREEN CO	WEIS MARKETS INC	WESTERN GAS PARTNERS LP
WALL STREET SYSTEMS 4/14 TL	WELLCARE HEALTH PLANS INC	WESTERN POWER DISTRIBUTION EAS
WAL-MART DE MEXICO SAB DE CV	WELLESLEY COLLEGE	WESTERN REFINING LOGISTICS LP
WAL-MART STORES INC	WELLINGTON DIVERSIFIED	WESTERN UNION CO/THE
WALT DISNEY CO/THE	WELLPOINT INC	WESTFIELD CORP NPV STAPLED
WALTER ENERGY (4/11) TLB	WELLS FARGO & CO	WESTFIELD FINANCIAL INC
WALTER ENERGY INC	WELLS FARGO & COMPANY	WESTFIELD GROUP NPV DFD
WALTER INVESTMENT 12/13	WELLS FARGO BANK NA	WESTFIELD RETAIL TRUST
WALTER INVESTMENT MANAGEMENT C	WELLS FARGO COMME LC5 D 144A	WESTGATE RESORTS 201 2A B 144A
WALTON ADVANCED ENGINEERING	WELLS FARGO COMMERC C1 XB 144A	WESTGATE RESORTS 2012 1 B 144A
WAMU MORTGAGE PASS TH AR14 1A4	WELLS FARGO COMMERCIAL LC12 C	WESTGATE RESORTS 2012 1 C 144A
WANG ON GROUP LTD	WELLS FARGO COMMERCIAL LC5 A3	WESTJET AIRLINES LTD
WANT WANT CHINA HOLDINGS LTD	WELLS FARGO MORTGAGE AR10 5A1	WESTLAKE AUTOMOBILE 1A A2 144A
WARABEYA NICHYO JPY50	WELLS FARGO MORTGAGE B AR6 7A1	WESTLAKE CHEMICAL CORP
WARREN RESOURCES INC	WELLS FARGO MORTGAGE BA 14 2A2	WESTLB AG/NEW YORK
WARSAW STOCK EXCHANGE	WELLS FARGO MORTGAGE BAC 7 2A1	WESTON (GEORGE) LTD
WARTSILA 'B'EUR3.5	WENDEL EUR4	WESTON PRESIDIO CAP III L P
WASHINGTON FEDERAL INC	WENDYS CO	WESTON PRESIDIO CAPITAL IV LP
WASHINGTON MUTUAL BANK / DEBT	WERNER ENTERPRISES INC	WESTON PRESIDIO V LP
WASHINGTON MUTUAL MORTGA 2 1A4	WESCO AIRCRAFT HOLDINGS INC	WESTPAC BANKING CORP
WASHINGTON PRIME GROUP INC	WESCO DISTRIBUTION INC 144A	WESTPAC BANKING CORP NPV
WASHINGTON ST	WESCO INTERNATIONAL INC	WESTPORTS HOLDINGS BHD

WET SEAL INC/THE	WHITING PETROLEUM CORP	WOLTERS KLUWERS COM EUR0.12
WEX INC	WHITNEY J H IV LP	WOOD GROUP (JOHN) PLC CFD
WEYERHAEUSER CO	WHOLE FOODS MARKET INC	WOOD ONE CO LTD NPV CFD
WF-RBS COMMERCIAL 13-C14 ASB	WICKS COMMUNICATIONS & MEDIA	WOODSIDE PETROLEUM NPV
WF-RBS COMMERCIAL C13 D 144A	WIDEPENWEST 3/13 TLB	WOODWARD INC
WF-RBS COMMERCIAL M C10 D 144A	WIDEPOINT CORP	WOOLWORTHS HLDGS ZAR0.0015
WF-RBS COMMERCIAL M C10 E 144A	WIENERBERGER AG NPV	WOOLWORTHS LIMITED ORD A\$0.25
WF-RBS COMMERCIAL M C11 D 144A	WILLIAM CARTER CO/THE 144A	WOORI FINANCE HOLDINGS CO LTD
WF-RBS COMMERCIAL M C11 E 144A	WILLIAM DEMANT HOL DKK1	WORKDAY INC
WFRBS COMMERCIAL MO C2 A4 144A	WILLIAM E SIMON & SONS REALTY	WORLD ENERGY SOLUTIONS INC/MA
WFRBS COMMERCIAL MOR C3 C 144A	WILLIAM HILL PLC	WORLD FINANCIAL NETWORK CR A A
WFRBS COMMERCIAL MOR C3 D 144A	WILLIAM LYON HOMES CL A	WORLD FINANCIAL NETWORK CR B A
WFRBS COMMERCIAL MOR C3 E 144A	WILLIAMS COS INC/THE	WORLD FUEL SERVICES CORP
WFRBS COMMERCIAL MOR C4 D 144A	WILLIAMS PARTNERS LP	WORLD OMNI AUTO RECEIVABL A A4
WFRBS COMMERCIAL MOR C4 E 144A	WILLIAMS PARTNERS LP / WILLIAM	WORLD OMNI AUTO RECEIVABL B A3
WFRBS COMMERCIAL MOR C5 C 144A	WILLIAMS-SONOMA INC	WORLD OMNI AUTOMOBILE LEA A A4
WFRBS COMMERCIAL MOR C5 D 144A	WILLIS GROUP HOLDINGS PLC	WORLD ONLINE INTL EURO.4
WFRBS COMMERCIAL MOR C5 F 144A	WILMAR INTERNATIONAL LTD	WORLD TRIATHLON 6/14 TL
WFRBS COMMERCIAL MOR C6 D 144A	WILSON SONS LTD BRAZILIAN DR E	WORLDPAY 4/13 (USD) TLC
WFRBS COMMERCIAL MOR C7 F 144A	WILSONART INTL COV-LT TLB	WORLDVIEW TECHNOLOGY PARTNERS
WFRBS COMMERCIAL MOR C7 G 144A	WINBOND ELECTRONIC TWD10	WORLEYPARSONS LTD NPV
WF-RBS COMMERCIAL MORT C13 ASB	WINCOR NIXDORF AG NPV	WORTHINGTON INDUSTRIES INC
WFRBS COMMERCIAL MORTGA C11 A1	WIND ACQUISITION FINANCE 144A	WOTIF.COM HOLDINGS NPV
WFRBS COMMERCIAL MORTGAG C12 B	WIND ACQUISTION FIN SA	WOWPRIME CORP
WFRBS COMMERCIAL MORTGAG C7 A1	WINDJAMMER SENIOR EQUITY FD IV	WP CAREY INC
WFRBS COMMERCIAL MORTGAGE C7 C	WINDJAMMER SR EQTY FD III LP	WPP 2012 PLC ORD GBP0.10 CFD
WF-RBS COMMERCIAL MTG C19 A3	WINDSTREAM CORP	WPP FINANCE 2010
WGL HOLDINGS INC	WINDSTREAM HOLDINGS INC	WPP FINANCE UK
WH SMITH PLC GBP0	WINEBOW 6/14 COV-LITE 2ND LIEN	WPP PLC NEW ADR
WH SMITH PLC GBP0 CFD	WINEBOW 6/14 COV-LITE TL	WPP PLC ORD GBP0.10
WHARF HOLDINGS HK\$1	WING TAI HOLDINGS SG\$ 0.25	WPX ENERGY INC
WHEAT FUTURE (CBT)	WINNEBAGO INDUSTRIES INC	WR BERKLEY CORP
WHEAT FUTURE (KCB)	WIPRO INR2 (DEMAT)	WR GRACE & CO
WHELOCK & CO LTD HKD0.50	WIRECARD AG	WRH GLOBAL SECURITIES POOLED
WHIRLPOOL CORP	WIS INTL 12/12 2ND LN USD TL	WRIGHT MEDICAL GROUP INC
WHITBREAD	WISCONSIN ENERGY CORP	WRIGHTWOOD CAPITAL 1A A1 144A
WHITBREAD CFD	WISDOMTREE INDIA EARNINGS FUND	WRIGHTWOOD CAPITAL LLC
WHITBREAD NON CUM PREF SHS B	WISMILAK INTI MAKMUR TBK PT	WRIGHTWOOD CAPITAL LLC TR 2
WHITE MOUNTAINS INS GRP INC	WM ASSET HOLDINGS CO 4 N1 144A	WTC CTF GIBJ PMET-COM
WHITEHALL FUND IV LMTD	WM MORRISON SUPERMARKETS PLC	WTC CTF SELECT OPP COMMODITIES
WHITEHALL ST FUND VII & VIII	WM WRIGLEY JR CO 144A	WTC-CTF DLY ENDING AS
WHITEHALL STREET REAL ESTATE V	WNS HOLDINGS LTD	WTC-CTF EMG LOCAL INFLATION
WHITEHAVEN COAL LIMITED NPV	WOLF RIVER MANAGEMENT UNIT	WW GRAINGER INC
WHITEHORSE FINANCE INC	WOLSELEY ORD	WYETH LLC
WHITEWAVE FOODS CO	WOLSELEY PLC	WYLE SERVICES 5/14 TLB

WYNDHAM WORLDWIDE CORP	YAMANA GOLD INC	ZARADOYA-OTIS EURO.1
WYNN MACAU LTD	YAMATO HOLDINGS CO LTD	ZARGON OIL & GAS LTD
WYNN RESORTS LTD	YAMATO HOLDINGS CO LTD NPV	ZAYO (6/12) TL
WYOMING PA AREA SCH DIST	YAMATO KOGYO NPV	ZAZA ENERGY CORP
X5 RETAIL GROUP NV	YAMAYA CO Y50 CFD	ZCL COMPOSITE INC
XCEL ENERGY INC	YAMAZAKI BAKING CO Y50	ZEBRA TECHNOLOGIES CORP
XCHANGING PLC ORD GBP0.05 (WI)	YAMAZEN CO Y50	ZELTIQ AESTHETICS INC
XEBIO CO Y50	YANDEX NV	ZENITH INTERNATIONAL BANK PLC
XERIUM TECHNOLOGIES INC	YANGZIJIAN SHIPBUILDING NPV	ZENKOKU HOSHO CO LTD
XERO LTD	YARA INTERNATIONAL ASA	ZENKOKU HOSHO CO LTD CFD
XEROX CORP	YARA INTL NOK1.70	ZENSAR TECHNOLOGIES LTD INR10
XIAO NAN GUO RESTAURANTS	YASKAWA ELECTRIC MFG Y50	ZENSHO CO CFD
XILINX INC	YC INOX CO LTD TWD10	ZEON Y50
XINCHEN CHINA POWER HOLDI 144A	YELLOW HAT JPY50	ZERIA PHARMACEUTICALS CO LTD
XING INTERNATIONAL HLDGS LTD	YELLOW MEDIA LTD	ZESPOL ELEKTROWNI PATNOW ADAMO
XINREN ALUMINUM HOLDINGS LTD	YELP INC	ZFS FINANCE USA TRUST V 144A
XINYUAN REAL ESTATE CO LTD	YEONG GUAN ENERGY TECHNOLOGY G	ZHAIKMUNAI LP 144A
XL AXIATA TBK PT	YGG NON TRADE	ZHUZHOU CSR TIMES ELECTRIC CO
XL GROUP PLC	YINGDE GASES GROUP COMPANY	ZIFF DAVIS MEDIA INC
XLIT LTD	YIP'S CHEMICAL HOLDINGS ORD	ZIGGO 2/14 (USD) TLB1
XMH HOLDINGS LTD	YIT OYJ	ZIGGO 2/14 (USD) TLB2
XO COMMUNICATIONS 3/14 TL	YOKOGAWA ELECTRIC CORP Y50	ZIGGO 2/14 (USD) TLB3
XO HOLDINGS INC	YOKOHAMA RUBBER CO Y50	ZIGGO BV
XOOM CORP	YOO SUNG ENTERPRISE CO KRW500	ZILLOW INC
XPO LOGISTICS INC	YOOX SPA	ZIMMER HOLDINGS INC
XSTRATA CANADA CORP	YOOX SPA CFD	ZINC FUTURE (LME)
XSTRATA FINANCE CANADA LT 144A	YOROZU CORP CFD	ZIONS BANCORPORATION
XTREME DRILLING AND COIL SVCS	YOUNGONE CORP KRW500	ZIPPY TECHNOLOGY CORP TWD10
XYLEM INC/NY	YP LLC 5/13 TLB	ZODIAC AEROSPACE NPV
YACHIYO BANK LIMITED CFD	YPF SA	ZODIAC SA CFD
YAGEO CORP	YPF SOCIEDAD ANONIMA 144A	ZOE'S KITCHEN INC
YAHAGI CONSTRUCT JPY50	YRC 2/14 TL	ZOETIS INC
YAHOO JAPAN CORP NPV	YUASA TRADING CO Y50	ZS PHARMA INC
YAHOO JAPAN CORPORATION NPV CF	YUCAIPA AMERICAN ALLIANCE FUND	ZTE CORP H
YAHOO! INC	YUE YUEN INDL HLDG HKD0.25	ZUARI INDUSTRIES LIMITED
YAKULT HONSHA Y50	YUEXIU PROPERTY CO LTD	ZULILY INC
YALE UNIVERSITY	YUM! BRANDS INC	ZUMIEZ INC
YAMABIKO CORPORATION NPV	YUMESHIN HOLDINGS CO LTD CFD	ZUMTOBEL GROUP AG NPV (BR)
YAMADA DENKI CO NPV	YUNG TAY ENGINEER TWD10	ZURICH FINANCE USA INC
YAMADA DENKI CO Y50 CFD	Z ENERGY LTD	ZURICH INSURANCE GROUP AG
YAMAGUCHI FIANCIAL GROUP INC	ZAGG INC	ZURICH INSURANCE GROUP-ADR
YAMAHA CORP Y50	ZAIS CLO 1 LTD 14-1A C 144A	ZYNGA INC
YAMAHA MOTOR CO Y50	ZAIS FINANCIAL CORP	
YA-MAN LTD CFD	ZAMBEEF PRODUCTS PLC	
