



September 30, 2015

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, 2014 to June 30, 2015.

This report includes:

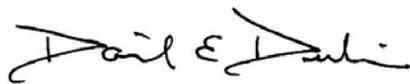
- The most recent scrutinized companies lists (Sudan and Iran).
- A summary of correspondence with scrutinized companies.
- All investments sold, redeemed, divested or withdrawn in compliance with Act 44, the costs and expenses of such transfers, and a determination of net gain or loss associated with such transactions executed in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.

Sincerely,



Timothy A. Reese
Pennsylvania Treasurer



David Durbin
Executive Director
State Employees' Retirement System of Pennsylvania



Glen R. Grell
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 funds, 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."

Developments in 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.

In 2014, the sanctions targeting Sudan were extended. President Obama stated that actions and policies of the Government of Sudan continue to pose an unusual and extraordinary threat to the national security and foreign policy of the United States. In addition, the 2014 [Country Report on Terrorism](#), released by the US Department of State to Congress in June 2015, reiterated Sudan's designation as a State Sponsor of Terrorism.

During the year, the United States State Department issued statements declaring that it remains gravely concerned about continued fighting in Sudan's Darfur region, Southern Kordofan and Blue Nile states. Furthermore, it stated that actions by the Sudanese government and armed opposition groups have displaced countless civilians and exacerbated an already severe humanitarian crisis.

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.

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

Nuclear Deal with Iran and Impact on Act 44

On July 14, 2015, the P5+1, a group of six world powers comprising the United States, the United Kingdom, France, China, Russia, and Germany, announced a Joint Comprehensive Plan of Action (JCPOA or the Deal) according to which key sanctions targeting Iran will be lifted provided that the International Atomic Energy Agency (IAEA) can verify that Iran fulfills its commitments related to its nuclear program. The Deal is only the beginning of the process to lift sanctions against Iran. Following the announcement of the JCPOA, the U.S. Treasury's Office of Foreign Assets Control (OFAC) affirmed that sanctions relief will be provided.

The sanctions relief will be granted once the IAEA verifies that Iran has implemented key measures and an "Implementation Day" is announced, as is agreed in the JCPOA. Once "Implementation Day" occurs, the United States can cease to enforce sanctions related to the financial and energy industry, remove individuals/entities on the Sanctions Designated Nationals (SDN) list, and terminate Executive Orders related to Iran.

The impact of the Deal on the Four Funds is linked to Act 44's sunset clause, which states the following:

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.

Regarding the first condition in the sunset clause, the Deal does not end – nor does it include a commitment to end – Iran's designation as a state sponsor of terrorism in place since 1984.

Regarding the second condition in the sunset clause, the United States committed under the Deal to actively encourage officials at the state and local level to take into account changes in United States policy reflected in the lifting of sanctions under the JCPOA and to refrain from actions inconsistent with the change in policy.* Furthermore, the United States committed to take appropriate steps when a law at the state level is preventing the implementation of the Deal. It is therefore expected that the United States will take steps to achieve such implementation and that the second aforementioned condition will be met. Once this occurs, the Four Fund's obligations under Act 44 could cease.

* See: Joint Comprehensive Plan of Action, Vienna, 14 July 2015, paragraph 25.

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 most recently 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.	10/27/2015	09/30/2015
A public fund shall provide a copy of the lists of scrutinized companies, including updates, to all other public funds.	10/27/2015	09/30/2015

Response of Certain Public Funds

In response to the Act, the Four Funds agreed to coordinate their activities through the Pennsylvania Treasury Department. Among other things, the Four Funds agreed to collaboratively engage an independent, third party research firm to provide consulting services to assist in carrying out various activities required by the Act.

Methodology Used to Determine Scrutinized Companies

IW Financial was selected through a competitive bidding process in 2010 to serve as the first consultant to the Four Funds. In collaboration with the Four Funds, IW Financial developed a methodology for creating two lists of scrutinized companies (Iran and Sudan lists). Thereafter, IW Financial applied the criteria from Act 44 to perform a review of companies with potential ties to Sudan and/or Iran, provided lists of scrutinized companies to the Four Funds and assisted in the screening of direct holdings of the Four Funds against those lists, and supported engagement activities by the Four Funds with companies on one or both of the lists.

Additional details regarding the nature of IW Financial's support for the Four Funds' activities pursuant to Act 44 are provided in Annual Divestment reports for earlier years since the enactment of the Act.

In March 2014, Treasury issued an Invitation for Bid (IFB) to identify a qualified vendor to continue to provide lists of scrutinized companies, associated reporting services, and other support 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 its 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 current involvement. The revised lists were used as the basis to determine holdings in scrutinized companies as of June 30, 2014. Treasury received responses from four of the seven companies clarifying that their involvement in Iran or Sudan identified by Sustainalytics has concluded. These companies were therefore not included in the lists of scrutinized companies during the reporting period.

In December 2014, the Four Funds determined that Act 44 prohibitions should not apply to companies purchasing Iranian crude oil in order to provide products to countries granted sanctions relief by U.S. Department of State. This determination removed several companies from the January 2015 lists of scrutinized companies, as described on Table 3.

Sustainalytics continues to provide the Four Funds services to determine and analyze scrutinized involvement of companies in Iran and/or Sudan.

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 2015 and the reason(s) 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
AviChina Industry & Technology Company Limited	Sale of Military Equipment
Bharat Heavy Electricals Ltd.	Government; Power Production
China Gezhouba Group Company Limited	Government; Power Production
China Petroleum & Chemical Corp.	Government; Oil/Mineral Extraction Activities
Dongfeng Motor Group Company Limited	Government; Sale of Military Equipment
Egypt Kuwait Holding Company (S.A.E.)	Government; Oil/Mineral Extraction Activities
Elsewedy Electric Co	Government; Power Production
Engineers India Limited	Government; Oil/Mineral Extraction Activities
Harbin Electric Company Limited	Government; Power Production
Hifab Group AB	Government; Power Production
Independent Petroleum Group (S.A.K.Closed)	Government; Oil/Mineral Extraction Activities
Indian Oil Corporation Limited	Government; Oil/Mineral Extraction Activities
Managem S.A.	Government; Oil/Mineral Extraction Activities
Mangalore Refinery and Petrochemicals Limited	Government; Oil/Mineral Extraction Activities
Oil and Natural Gas Corp. Ltd.	Government; Oil/Mineral Extraction Activities
Oil India Limited	Government; Oil/Mineral Extraction Activities
Orca Gold Inc.	Government; Oil/Mineral Extraction Activities
Panorama Petroleum Inc.	Government; Oil/Mineral Extraction Activities
PetroChina Co. Ltd.	Government; Oil/Mineral Extraction Activities
Power Construction Corporation of China Ltd.	Government; Power Production
Qalaa Holdings S.A.E.	Government; Oil/Mineral Extraction Activities
Schneider Electric SE	Government; Power Production
Shanghai Electric Group Company Limited	Government; Oil/Mineral Extraction Activities
The Energy House Holding Company K.S.C.P.	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 2015 and the reason for their inclusion on the list, regardless of when they were added.

COMPANY NAME	REASON FOR INCLUSION ON IRAN SCRUTINIZED LIST
China CSSC Holdings Limited	Oil-related investment of at least US \$20 million since 1996
China Oilfield Services Ltd.	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 Company Limited	Oil-related investment of at least US \$20 million since 1996
CNOOC Ltd.	Oil-related investment of at least US \$20 million since 1996; violated U.S. export controls
Daelim Industrial Co., Ltd.	Oil-related investment of at least US \$20 million since 1996
GAIL (India) Limited	Oil-related investment of at least US \$20 million since 1996
GS Engineering & Construction Corporation	Oil-related investment of at least US \$20 million since 1996
Gubre Fabrikalari Turk Anonim Sirketi	Oil-related investment of at least US \$20 million since 1996
Indian Oil Corporation Limited	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
Liquefied Natural Gas Limited	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
Open Joint Stock Company Gazprom	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
Shanghai Zhenhua Heavy Industries Co., Ltd.	Oil-related investment of at least US \$20 million since 1996
The Siam Cement Public Company Limited	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.

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 – essentially a combination of the Iran and Sudan lists of scrutinized companies – 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 list of prohibited investments during the year and the quarter(s) in which they appeared.

COMPANY	IRAN	SUDAN	OCT 2014 LIST	JAN 2015 LIST	APRIL 2015 LIST	JULY 2015 LIST
Arabian Pipes Company		X	X	X	X	X
ASEC Company for Mining ASCOM, S.A.E		X	X	X	X	X
AviChina Industry & Technology Company Limited		X	X	X	X	X
Bharat Heavy Electricals Ltd.		X	X	X	X	X
Bharat Petroleum Corp. Ltd.	X		X			
Chennai Petroleum Corporation Ltd	X		X			
China CSSC Holdings Limited	X		X	X	X	X
China Gezhouba Group Company Limited		X	X	X	X	X
China Oilfield Services Ltd.	X		X	X	X	X
China Petroleum & Chemical Corp.	X	X	X	X	X	X
China Shipbuilding Industry Company Limited	X		X	X	X	X
CNOOC Ltd.	X		X	X	X	X
Cosmo Oil Company, Limited	X		X			
Daelim Industrial Co., Ltd.	X		X	X	X	X
Dongfeng Motor Group Company Limited		X	X	X	X	X

COMPANY	IRAN	SUDAN	OCT 2014 LIST	JAN 2015 LIST	APRIL 2015 LIST	JULY 2015 LIST
Egypt Kuwait Holding Company (S.A.E.)		X	X	X	X	X
Elsewedy Electric Co		X	X	X	X	X
Engineers India Limited		X	X	X	X	X
Essar Oil Ltd.	X		X			
GAIL (India) Limited	X		X	X	X	X
GS Engineering & Construction Corporation	X		X	X	X	X
Gubre Fabrikalari Turk Anonim Sirketi	X		X	X	X	X
Harbin Electric Company Limited		X	X	X	X	X
Hifab Group AB		X	X	X	X	X
Hindustan Petroleum Corporation Limited	X		X			
Idemitsu Kosan Co. Ltd.	X		X			
Independent Petroleum Group (S.A.K.Closed)		X	X	X	X	X
Indian Oil Corporation Limited	X	X	X	X	X	X
JNK Heaters Co., Ltd.	X		X	X	X	X
JX Holdings, Inc.	X		X			
KOC Holding A.S.	X		X			
Liquefied Natural Gas Limited	X		X	X	X	X
Maire Tecnimont S.p.A.	X		X			
Managem S.A.		X	X	X	X	X
Mangalore Refinery and Petrochemicals Limited*	X	X	X	X	X	X
Mitsubishi Corporation	X		X			
Mitsui & Co. Ltd.	X		X			
Oil and Natural Gas Corp. Ltd.	X	X	X	X	X	X
Oil India Limited	X	X	X	X	X	X
Open Joint Stock Company Gazprom	X		X	X	X	X
Orca Gold Inc.		X	X	X	X	X

COMPANY	IRAN	SUDAN	OCT 2014 LIST	JAN 2015 LIST	APRIL 2015 LIST	JULY 2015 LIST
Panorama Petroleum Inc.		X	X	X	X	X
PetroChina Co. Ltd.	X	X	X	X	X	X
Power Construction Corporation of China (formerly Sinohydro Group)		X	X	X	X	X
Qalaa Holdings S.A.E.		X	X	X	X	X
Reliance Industries Limited		X	X			
Royal Dutch Shell plc	X		X			
Schneider Electric SE		X	X	X	X	X
Shanghai Electric Group Company Limited		X	X	X	X	X
Shanghai Zhenhua Heavy Industries Co., Ltd.	X		X	X	X	X
Showa Shell Sekiyu K.K.	X		X			
Sinopec Shanghai Petrochemical Co. Ltd.	X		X			
SK Innovation Co., Ltd.	X		X			
The Energy House Holding Company K.S.C.P.		X	X	X	X	X
The Siam Cement Public Company Limited	X		X	X	X	X
Toyota Tsusho Corp.	X		X			
Tupras Turkiye Petrol Rafinerileri A.S.	X		X			

*Mangalore Refinery and Petrochemicals Limited was removed from the list of scrutinized companies determined as having involvement in Iran from January 2015 onwards, but remained a prohibited investment because of its scrutinized activities in Sudan.

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 2014.

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
AviChina Industry & Technology Company Limited		X	Added: New involvement identified	10/15/2014
Chennai Petroleum Corporation Ltd	X		Added: New involvement identified	10/15/2014
Costain Group plc	X		Removed: Company confirmed that neither it nor any of its subsidiaries have business activities in Iran.	10/15/2014

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
Open Joint Stock Company Gazprom	x		Name Change: The company was previously known as JSC Gazprom	10/15/2014
Panorama Petroleum Inc.		x	Added: New involvement identified	10/15/2014
Qalaa Holdings S.A.E.		x	Name Change: The company was previously known as Citadel Capital	10/15/2014
Shanghai Zhenhua Heavy	x		Added: New involvement identified	10/15/2014
The Siam Cement Public Company Limited	x		Added: New involvement identified	10/15/2014
Power Construction Corporation of China		x	Name Change: The company was previously known as Sinohydro Group Ltd.	10/15/2014
SK Innovation Co., Ltd.	x		Name Change: The company was previously known as SK Energy Co. Ltd.	10/15/2014
Bharat Petroleum Corp. Ltd.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Chennai Petroleum Corporation Ltd	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Cosmo Oil Company, Limited	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Essar Oil Ltd.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Hindustan Petroleum Corporation Limited	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Idemitsu Kosan Co. Ltd.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
JX Holdings, Inc.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
KOC Holding A.S.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Maire Tecnimont S.p.A.	x		Removed: Company confirmed it has not invested at least \$20,000,000 in oil-related activities in Iran in any 12- month period since August 5, 1996.	01/15/2015
Mangalore Refinery and Petrochemicals Limited	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Mitsubishi Corporation	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Mitsui & Co. Ltd.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Reliance Industries Limited		x	Removed: Company verified that it does not purchase oil from Sudan, and committed not to engage in any commerce with the government of Sudan.	01/15/2015
Royal Dutch Shell plc	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Showa Shell Sekiyu K.K.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Sinopec Shanghai Petrochemical Co. Ltd.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015

COMPANY NAME	IRAN	SUDAN	CHANGE: REASON FOR CHANGE*	DATE OF CHANGE
SK Innovation Co., Ltd.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Toyota Tsusho Corp.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015
Tupras Turkiye Petrol Rafinerileri A.S.	x		Removed: Company's involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	01/15/2015

Engagement and Company Correspondence

Each company on either of 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 scrutinized 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 scrutinized companies that are not directly held.

During the term of its contract, IW Financial sent the written notices to companies not directly held by the Four Funds. Company responses were directed to IW Financial, which determined whether the responses were 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 were 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.

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 -- the Four Funds began sending written notification to all companies newly identified as scrutinized by Sustainalytics, regardless of whether they were held by the Four Funds. The revised letter directed scrutinized companies to provide a response to the Four Funds through Treasury. Treasury then forwarded responses to Sustainalytics, which provided Treasury a recommendation on whether the response was sufficient to warrant a change in scrutinized status.

Sustainalytics continues to prepare notifications for Treasury to send to the scrutinized companies and reviews any responses received. Tables 4 through 6 provide a summary of engagement with scrutinized companies conducted during the reporting period.

A copy of the notification letter sent by Treasury to scrutinized companies during the reporting period is included in Appendix B.

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

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
AviChina Industry Technology		x	10/30/2014
Chennai Petroleum		x	10/30/2014
China CSSC Holdings Limited		x	08/30/2014
China Oilfield Services Ltd.		x	08/30/2014
China Shipbuilding Industry Co., Ltd.		x	08/30/2014
CNOOC Ltd.	x		08/30/2014
Costain Group plc		x	08/30/2014
Dongfeng Motor Group Co. Ltd.		x	09/25/2014
Hifab Group AB		x	08/30/2014
JNK Heaters Co. Ltd.		x	08/30/2014
KOC Holding AS	x		08/30/2014
Maire Tecnimont S.p.A.		x	08/30/2014
Orca Gold Inc.		x	08/30/2014
Panorama Petroleum		x	10/30/2014
Reliance Industries Limited	x		08/30/2014
Shanghai Zhenhua Heavy		x	10/30/2014
The Siam Cement Public Company Limited		x	10/30/2014
Sinopec Shanghai Petrochemical Co. Ltd.		x	09/25/2014
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, a summary of their response, what actions the Four Funds took due to the correspondence, and the effective date of those actions.

COMPANY NAME	IRAN	SUDAN	DATE RESPONDED	RESPONSE	ACTIONS TAKEN	EFFECTIVE DATE
KOC Holding AS	x		11/14/2014	Company confirmed its involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	Iran: Removal from list	01/15/2015
Reliance Industries Limited		x	12/12/2014	Company verified that it does not purchase oil from Sudan, and committed not to engage in any commerce with the government of Sudan.	Sudan: Removal from list	01/15/2015
Tupras Turkiye Petrol Rafinerileri AS	x		11/14/2014	Company confirmed its involvement in purchases of crude oil falls under the waivers granted by the U.S. government that meet Section (a)(2) of Act 44's Expiration clause.	Iran: Removal from list	01/15/2015

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 or more of the Four Funds during the reporting period that have responded to the notification of scrutinized status, a summary of their response, what actions were taken due to their correspondence, and the effective date of those actions.

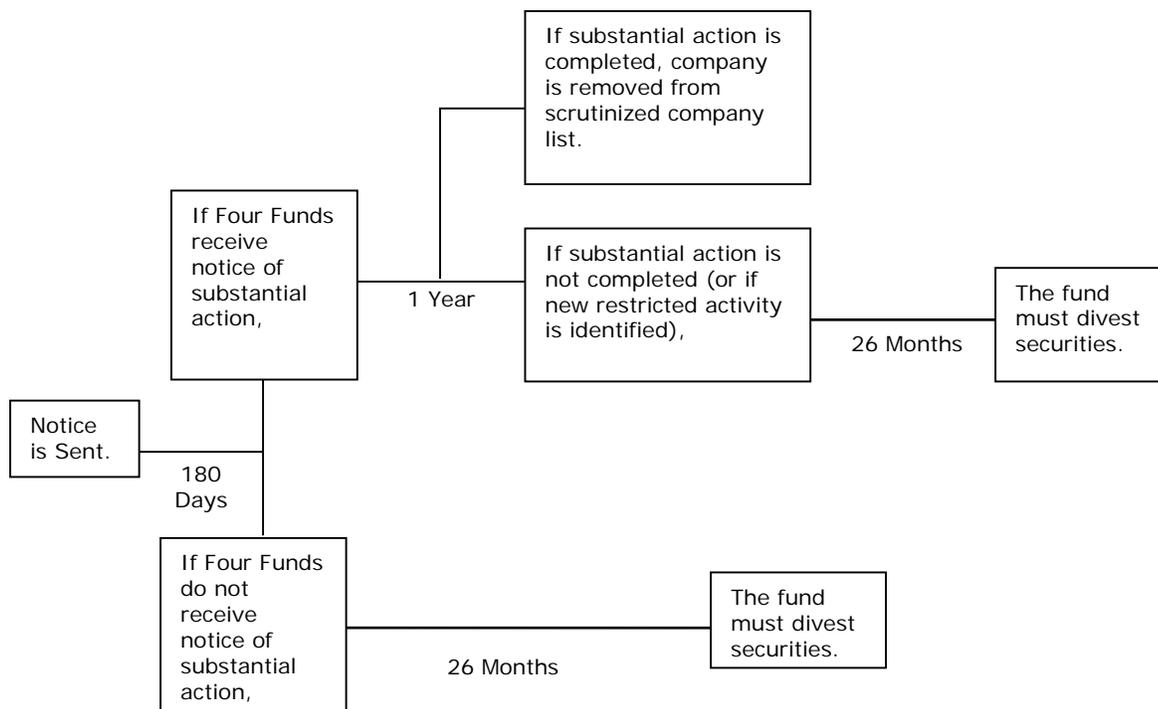
COMPANY NAME	IRAN	SUDAN	DATE RESPONDED	RESPONSE	ACTIONS TAKEN	EFFECTIVE DATE
Costain Group plc	x		09/11/2014	Company confirmed that neither it nor any of its subsidiaries have business activities in Iran.	Iran: Removal from list	10/15/2014

COMPANY NAME	IRAN	SUDAN	DATE RESPONDED	RESPONSE	ACTIONS TAKEN	EFFECTIVE DATE
Maire Tecnimont S.p.A.	x		10/23/2014, 01/06/2015	Company confirmed it has not invested at least \$20,000,000 in oil-related activities in Iran in any 12-month period since August 5, 1996.	Iran: Removal from list	01/15/2015

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	n/a	04/24/2017

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, 2014 and June 30, 2015. 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, 2015

SCRUTINIZED COMPANY	AMOUNT
CNOOC, Ltd.	\$10,683,880.73
JX Holdings, Inc.	\$970,989.23
KOC Holding A.S.	\$770,726.88
Open Joint Stock Company Gazprom	\$4,236,047.89
Reliance Industries Limited	\$191,663.73
Royal Dutch Shell plc	\$2,894,686.94
Tupras Turkiye Petrol Rafinerileri A.S.	\$2,609,323.31
Total	\$22,357,318.71

Cost of Investments

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

The Four Funds are provided the opportunity to make a claim for reimbursement for net losses, costs, and expenses incurred as a result of compliance with the Act. The Act directs the Secretary of Budget, in consultation with public funds, to establish annually a uniform method to be used to calculate gains and losses incurred as a result of compliance with the Act. The Four Funds then have until November 1 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 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, 2015. 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, 2015 by Category of Expense

EXPENSE	AMOUNT
Consulting Services	\$24,000.00
Investment Losses (Gains)	\$1,575,755.29
Postage	\$20.25
Salaries of Staff	\$53,187.58
Supplies	\$43.75
Technology	\$588.00

Table 10: Cost and Losses (Gains) of Investments for the Period Ending June 30, 2015 by Fund

EXPENSE	AMOUNT
PMRS	
Consulting Services	\$6,000.00
Investment Losses (Gains)	\$0.00
Salaries of Staff	\$600.45
<i>PMRS Total Expenses Reimbursed by the General Fund</i>	<i>\$6,600.45</i>
PSERS	
Consulting Services	\$6,000.00
Investment Losses (Gains)	(\$265,219.49)
Salaries of Staff	\$3,588.59
<i>PSERS Total Expenses Reimbursed by the General Fund*</i>	<i>\$0.00</i>
SERS	
Consulting Services	\$6,000.00
Investment Losses (Gains)	\$2,535,232.34
Salaries of Staff	\$2,225.67
<i>SERS Total Expenses Reimbursed by the General Fund</i>	<i>\$2,543,458.01</i>
Treasury	
Consulting Services	\$6,000.00
Investment Losses (Gains)	(\$694,257.56)
Postage	\$20.25
Salaries of Staff	\$46,772.87
Supplies	\$43.75
Technology	\$588.00
<i>Treasury Total Expenses Reimbursed by the General Fund*</i>	<i>\$0.00</i>
<i>Four Funds' Total Expenses Reimbursed by the General Fund</i>	<i>\$2,550,058.46</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
TREASURY DEPT.
OFFICE OF THE TREASURER
ROOM 129

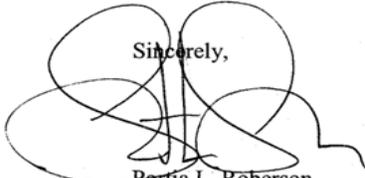
August 9, 2010

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 Template for Scrutinized Companies



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 \$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:

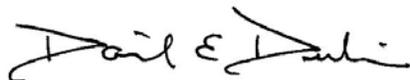
Pennsylvania Treasury Department
Lloyd Ebright
132B Finance Building
Harrisburg, PA 17102
lebright@ptreasury.gov

Thank you for your cooperation.

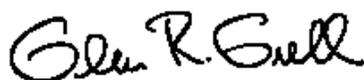
Sincerely,



Timothy A. Reese
Pennsylvania Treasurer



David Durbin
Executive Director
State Employees' Retirement System of Pennsylvania



Glen R. Grell
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, 2015.

1011778 BC ULC / NEW RED 144A	ABENGOA SA	ACCRETIVE CO LTD CFD
198 INVERNESS DRIVE WEST	ABENGOA YIELD PLC	ACCRUED INTEREST FOR PRIVATE
21ST CENTURY FOX AMERICA INC	ABERCROMBIE & FITCH CO	ACCTON TECHNOLOGY CORP
21ST CENTURY ONCOLOGY 4/15 TL	ABERDEEN ASSET MANAGEMENT PLC	ACCUVANT 12/14 COV-LITE 2ND
22ND CENTURY GROUP INC	ABERTIS INFRASTRUCTURAS SA	ACCUVANT 12/14 COV-LITE TL
32 CAPITAL FUND LTD (THE)	ABILITY ENTERPRISE CO LTD	ACE INA HOLDINGS INC
361 DEGREES INTERNATIONAL LTD	ABILITY NETWORK 5/14 COV-LITE	ACE LTD
3D SYSTEMS CORP	ABINGWORTH BIOVENTURE V LP	ACELRX PHARMACEUTICALS INC
3I GROUP PLC	ABINGWORTH BIOVENTURES IV LP	ACERINOX SA
3M CO	ABIOMED INC	ACHAOGEN INC
4L TECHNOLOGIES 5/14 COV-LITE	ABJA INVESTMENT CO PTE LT REGS	ACI WORLDWIDE INC
5 NORTH FIFTH STREET	ABLYNX NV	ACOM CO LTD
51JOB INC	ABM INDUSTRIES INC	ACS 2007-1 PASS THR 1A G1 144A
83NORTH III LP	ABN AMRO BANK NV	ACS ACTIVIDADES DE CONSTRUCCIO
888 HOLDINGS PLC	ABN AMRO BANK NV 144A	ACTAVIS FUNDING SCS
8POINT3 ENERGY PARTNERS LP	ABN AMRO BANK NV REGS	ACTAVIS INC
8X8 INC	ABRY ADVANCED SECURITIES FD LP	ACTELION LTD
90DAY EURODOLLAR FUTURE (CME)	ABRY BROADCAST PARTNERS IV	ACTIA GROUP
A H BELO CORP	ABRY MEZZANINE PARTNERS LP	ACTINIUM PHARMACEUTICALS INC
A SCHULMAN INC	ABRY PARTNERS V LP	ACTIS EMERGING MKT 3
A10 SECURITIZATION LL 1 A 144A	ABRY PARTNERS VI L P	ACTIS GLOBAL 4
A10 SECURITIZATION LL 1 C 144A	ABRY PARTNERS VII L P	ACTIVIA PROPERTIES INC
A10 SECURITIZATION LL 1 D 144A	ABRY PARTNERS VIII LP	ACTIVISION BLIZZARD INC
A2A SPA CFD	ABRY SENIOR EQUITY II LP	ACTIVISION BLIZZARD INC 144A
AACP KOREA BUYOUT INVESTORS	ABS CAPITAL PARTNERS II LP	ACTUA CORP
AACP TAX EXEMPT INVESTORS III	ABS CAPITAL PARTNERS IV LP	ACTUANT CORP
AALBERTS INDUSTRIES NV	ABS CAPITAL PARTNERS V LP	ACUITY BRANDS INC
AAR CORP	ABS CAPITAL PARTNERS VI LP	ACUITY BRANDS LIGHTING INC
AAREAL BANK AG	ABSA BANK LTD	ACXIOM CORP
AARON'S INC	ABSOLUTE SOFTWARE CORP	ADAMAS PHARMACEUTICALS INC
ABAXIS INC	ACACIA MINING PLC	ADAMS CAPITAL MANAGERMENTS LP
ABB FINANCE USA INC	ACACIA VENTURE PARTNERS	ADAMS CAPITAL MGMT III LP
ABB LTD	ACADEMY SPORTS 6/15 TLB	ADANA CIMENTO SANAYII TAS
ABBAY NATIONAL TREASURY S REGS	ACADIA HEALTHCARE CO INC	ADANI PORTS & SPECIAL ECONOMIC
ABBAY NATIONAL TREASURY SERVIC	ACCEL EUROPE LP	ADANI TRANSMISSIONS LTD
ABBAY NATL NA LLC DSIC	ACCELERON PHARMA INC	ADASTRIA CO LTD
ABBOTT LABORATORIES	ACCELL GROUP	ADECCO SA
ABBOTT LABORATORIES PAKISTAN L	ACCELYA KALE SOLUTIONS LTD	ADECOAGRO SA
ABBVIE INC	ACCENTURE PLC	ADELAIDE BRIGHTON LTD
ABC HOLDINGS LLC	ACCESS CIG 10/14 TL	ADELPHIA COM ESCROW
ABCAM PLC	ACCIONA SA	ADELPHIA COMMS CORP SR NT
ABC-MART INC	ACCO BRANDS CORP	ADELPHIA COMMS CORP SR SER B
ABC-MART INC NPV CFD	ACCOR SA	ADELPHIA COMMS SR NTS SER B

ADELPHIA RECOVERY TRUST	AFLAC INC	AJINOMOTO CO INC
ADERANS CO LTD	AFRICAN BANK INVESTMENTS	AJINOMOTO CO INC CFD
ADERANT 12/12 TL	AFRICAN BANK INVESTMENTS LTD	AJISEN CHINA HOLDINGS LTD
ADIDAS AG	AFRICAN BARRICK GOLD LTD-CFD	AK HOLDINGS INC
ADITYA BIRLA MINERALS LTD	AFRICAN DEVELOPMENT BANK	AK TRANSNEFT OAO
ADLER MODEMAERKTE AG	AFRICAN RAINBOW MINERALS LTD	AKAMAI TECHNOLOGIES INC
ADMIRAL GROUP PLC	AG ASIA REALTY FUND LP	AKASTOR ASA
ADOBE SYSTEMS INC	AG CAPITAL RECOVERY PARTNERS V	AKBANK TAS
ADT CORP/THE	AG CORE PLUS REALTY FD III LP	AKER SOLUTIONS ASA
ADTECHNOLOGY CO LTD	AG CORE PLUS REALTY FUND IV LP	AKER SOLUTIONS NOK1.66 (POST
ADVA OPTICAL NETWORKING SE	AGCO CORP	AKFEN GAYRIMENKUL YATIRIM ORTA
ADVANCE AUTO PARTS INC	AGEAS	AKITA BANK LTD/THE
ADVANCED INFORMATION TECHNOLOG	AGF MANAGEMENT LTD	AKORN 11/13 COV-LITE TLB
ADVANCED MICRO DEVICES INC	AGFA-GEVAERT NV	AKORN INC
ADVANCED RESIDENCE INVESTMENT	AGGREKO PLC	AKR CORPORINDO TBK PT
ADVANCED TECHNOLOGY VENTURES	AGILENT TECHNOLOGIES INC	AKTIA BANK OYJ
ADVANCED TECHNOLOGY VI LP	AGIOS PHARMACEUTICALS INC	AKZO NOBEL INDIA LTD
ADVANTAGE SALES 7/14 TL	AGL CAPITAL CORP	AKZO NOBEL NV
ADVANTEST CORP	AGL ENERGY LTD	AKZO NOBEL NV EUR2
ADVENT INTERNATIONAL GPE VI-A	AGL RESOURCES INC	AKZO NOBEL PAKISTAN LTD
ADVENT INTERNATIONAL GPE VII-B	AGNICO EAGLE MINES LIMITED	AL MEERA CONSUMER GOODS CO QSC
ADVENT LATIN AMERICA PRIVATE	AGRIBANK FCB	AL NOOR HOSPITALS GROUP PLC
ADVENT SOFTWARE INC	AGRICULTURAL BANK OF CHINA LTD	ALABAMA POWER CO
ADVISORY BOARD CO/THE	AGRIUM INC	ALABAMA PWR CO SR NT
AECI ORD R1	AGTHIA GROUP PJSC	ALACER GOLD CORP
AECOM	AGUNG PODOMORO LAND TBK PT	ALAM SUTERA REALTY TBK PT
AECOM 144A	AHRETTY CORP	ALAMOS GOLD INC
AECOM GLOBAL II LLC / URS FOX	AI HOLDINGS CORP	ALARIS ROYALTY CORP
AECON GROUP INC	AIA GROUP LTD	ALARM.COM HOLDINGS INC
AEGEAN AIRLINES SA	AIA GROUP LTD REGS	ALASKA AIR GROUP INC
AEGION CORP	AIB MORTGAGE BANK	ALBANY MOLECULAR RESEARCH INC
AEGON NV	AICHI BANK LTD/THE	ALBEA BEAUTY HOLDINGS SA 144A
AENA SA	AIDA ENGINEERING LTD	ALBEMARLE CORP
AEOLUS PROP CATASTROPHE FUND	AIFUL CORP CFD	ALBERTA ENERGY CO LTD
AEON CO LTD	AIMIA INC	ALBERTSON'S 8/14 COV-LITE TLB3
AEON FANTASY CO LTD	AIN PHARMACIEZ INC	ALBERTSON'S 8/14 COV-LITE TLB4
AEON FANTASY CO NPV CFD	AIN PHARMACIEZ INC CFD	ALBION CAP CORP DISC
AEON FINANCIAL SERVICE CO LTD	AIR CANADA 144A	ALCATEL SA CFD
AEON MALL CO LTD	AIR CANADA 2013-1 CLASS A 144A	ALCATEL-LUCENT
AEP TEXAS CENTRAL TRANSIT 1 A1	AIR CANADA 2013-1 CLASS B 144A	ALCATEL-LUCENT TELETAS TELEKOM
AEP TEXAS CENTRAL TRANSIT 1 A5	AIR FRANCE-KLM	ALCATEL-LUCENT USA INC 144A
AEP TEXAS CENTRAL TRANSIT A A3	AIR LEASE CORP	ALCOA INC
AEP TEXAS CENTRAL TRANSIT A A5	AIR LIQUIDE SA	ALERE INC
AEP TEXAS CENTRAL TRANSITION F	AIR METHODS CORP	ALERIS INTERNATIONAL INC
AERCAP HOLDINGS NV	AIR PRODUCTS & CHEMICALS INC	ALESCO PREFERRED F 12A A2 144A
AERCAP IRELAND CAPITAL LTD / A	AIR WATER INC	ALESCO PREFERRED F 7A A1B 144A
AEROFLOT - RUSSIAN AIRLINES PJ	AIRASIA BHD	ALESCO PREFERRED FU 1A A1 144A
AEROPORTS DE PARIS	AIRBUS GROUP SE	ALESCO PREFERRED FU 8A B1 144A
AEROPORTS DE PARIS CFD	AIRCASTLE LTD	ALEX ALPHA LLC
AEROPOSTALE INC	AIRCRAFT CERTIFICATE 1A E 144A	ALEXANDER & BALDWIN INC
AEROQUIP-VICKERS INC	AIRGAS INC	ALEXANDRIA REAL ESTATE EQUITIE
AES CORP/VA	AIRPORT FACILITIES CO LTD	ALEXION PHARMACEUTICALS INC
AETNA INC	AIRPORTS OF THAILAND PCL	ALFA BANK OJSC VIA ALFA B 144A
AETNA LIFE SEP ACCT 50 PART	AIRTECH JAPAN LTD CFD	ALFA LAVAL AB
AETNA LIFE SEP ACCT 87/RESA	AISIN SEIKI CO LTD	ALFRESA HOLDINGS CORP
AFFILIATED MANAGERS GROUP INC	AISING CAPITAL II LP	ALIBABA GROUP HOLDING LTD
AFFINIA GROUP INC	AISLING CAPITAL III LP	ALIBABA GROUP HOLDING LTD 144A
AFFINITY GAMING / AFFINITY GAM	AIT CORPORATION NPV CFD	ALICORP SAA
AFG ARBONIA-FORSTER HOLDING AG	AIXTRON SE	ALIGN TECHNOLOGY INC

ALIMENTATION COUCHE-TARD INC	ALS LTD	AMERICAN AIRLINES 2014-1 CLASS
ALKERMES PLC	ALSEA SAB DE CV	AMERICAN AIRLINES 2015-1 CLASS
ALLEGHANY CORP	ALSTOM CFD	AMERICAN AIRLINES GROUP INC
ALLEGHENY NEW MOUNTAIN	ALSTOM SA	AMERICAN ASSETS TRUST INC
ALLEGHENY TECHNOLOGIES INC	ALTAGAS LTD	AMERICAN AXLE & MANUFACTURING
ALLEGIANT TRAVEL CO	ALTECH CO LTD CFD	AMERICAN BEACON 3/15 TL
ALLEGION PLC	ALTECH CORPORATION NPV CFD	AMERICAN CAMPUS COMMUNITIES INC
ALLEGION US HOLDING CO INC	ALTEK CORP	AMERICAN CAPITAL AGENCY CORP
ALLEGIS MULTIFAMILY TRUST INC	ALTEN SA	AMERICAN CAPITAL LTD 144A
ALLERGAN PLC	ALTERA CORP	AMERICAN COMMERCIAL LINES 3/13
ALLETE INC	ALTERNATIVE LOAN TRUST 27CB A1	AMERICAN CREDIT ACCEP 1 C 144A
ALLIANCE DATA SYSTEMS COR 144A	ALTERNATIVE LOAN TRUST J10 1A3	AMERICAN CREDIT ACCEP 2 C 144A
ALLIANCE DATA SYSTEMS CORP	ALTERNATIVE LOAN TRUST OA21 A1	AMERICAN CREDIT ACCEP 4 C 144A
ALLIANCE FACTOR RISK PREMIA FD	ALTERRA FINANCE LLC	AMERICAN EAGLE OUTFITTERS INC
ALLIANCE ONE INTERNATIONAL INC	ALTICE FINANCING SA 144A	AMERICAN ELECTRIC POWER CO INC
ALLIANCE RESOURCE PARTNERS LP	ALTICE SA	AMERICAN EQUITY INVESTMENT LIF
ALLIANT ENERGY CORP	ALTICE SA 144A	AMERICAN EXPRESS BANK FSB
ALLIANT INSURANCE 12/12 TLB	ALTICE US FINANCE I CORP 144A	AMERICAN EXPRESS CO
ALLIANZ FINANCE II BV	ALTIVUM LTD	AMERICAN EXPRESS CRED 5 C 144A
ALLIANZ MALAYSIA BHD	ALTPUS INC CFD	AMERICAN EXPRESS CREDIT AC 1 A
ALLIANZ SE	ALTRA INDUSTRIAL MOTION CORP	AMERICAN EXPRESS CREDIT AC 2 A
ALLIED PROPERTIES REIT	ALTRAN TECHNOLOGIES SA	AMERICAN EXPRESS CREDIT AC 2 B
ALLIED SPECIALTY VEHICLES 144A	ALTRAN TECHNOLOGIES SA CFD	AMERICAN EXPRESS CREDIT AC 3 A
ALLIED WORLD ASSURANCE CO HOLD	ALTRIA GROUP INC	AMERICAN EXPRESS CREDIT AC 3 B
ALLISON TRANSMISSION HOLDINGS	ALTUS GROUP LTD	AMERICAN EXPRESS CREDIT AC 4 A
ALLOY ANNEX I LP	ALUMINA LTD	AMERICAN EXPRESS CREDIT AC 5 A
ALLOY VENTURES 2000 LP	ALUMINUM HG FUTURE (LME)	AMERICAN EXPRESS CREDIT AC 5 B
ALLOY VENTURES 2002 LP	ALVIN TX INDEP SCH DIST	AMERICAN EXPRESS CREDIT AC 6 A
ALLOY VENTURES 2005 LP	ALVOGEN PHARMA 3/15 COV-LITE	AMERICAN EXPRESS CREDIT CORP
ALLSCRIPTS HEALTHCARE SOLUTION	ALZA CORP	AMERICAN FINANCIAL GROUP INC/O
ALLSTATE CORP/THE	AM CASTLE & CO	AMERICAN HOMES 4 R SFR1 C 144A
ALLY AUTO RECEIVABLES SN1 A2B	AMADA HOLDINGS CO LTD	AMERICAN HOMES 4 R SFR1 D 144A
ALLY AUTO RECEIVABLES T SN1 A3	AMADEUS FIRE AG	AMERICAN HOMES 4 R SFR1 E 144A
ALLY AUTO RECEIVABLES TRU 2 A4	AMADEUS III LP	AMERICAN HOMES 4 R SFR2 A 144A
ALLY AUTO RECEIVABLES TRU 3 A3	AMADEUS IT HOLDING SA	AMERICAN HOMES 4 R SFR2 E 144A
ALLY AUTO RECEIVABLES TRU 4 A3	AMALGAMATED HOLDINGS LTD	AMERICAN HOMES 4 R SFR3 E 144A
ALLY FINANCIAL INC	AMANO CORP CFD	AMERICAN HOMES 4 RENT
ALLY MASTER OWNER TRUST 1 A2	AMARA RAJA BATTERIES LTD	AMERICAN HONDA FINANCE CO 144A
ALLY MASTER OWNER TRUST 2 A	AMAYA 7/14 (USD) COV-LITE TL	AMERICAN HONDA FINANCE CORP
ALLY MASTER OWNER TRUST 5 A	AMAZON.COM INC	AMERICAN INTERNATIONAL GROUP I
ALM BRAND A/S	AMBARELLA INC	AMERICAN MEDICAL ALERT CORP
ALMACENES EXITO SA	AMBER HOLDINGS 8/13 COV-LITE	AMERICAN MIDSTREAM PARTNERS LP
ALMANAC REALTY	AMBEV SA	AMERICAN MUNI PWR-OHIO INC OH
ALMANAC REALTY SECURITIES V	AMBIT BIOSCIENCES CORP	AMERICAN MUSEUM OF NATURAL HIS
ALMANAC REALTY SECURITIES VII	AMC ENTERTAINMENT INC	AMERICAN NATIONAL INSURANCE CO
ALMIRALL SA	AMC ENTERTAINMENT INC 144A	AMERICAN REALTY CAPITAL PROPER
ALNYLAM PHARMACEUTICALS INC	AMC NETWORKS INC	AMERICAN TOWER CORP
ALPARGATAS SA	AMCOR LTD/AUSTRALIA	AMERICAN TOWER TRUST I 144A
ALPEK SAB DE CV 144A	AMDOCS LTD	AMERICAN WATER CAPITAL CORP
ALPEN CO LTD NPV CFD	AMEC FOSTER WHEELER PLC	AMERICAN WATER WORKS CO INC
ALPHA BANK AE	AMER SPORTS OYJ	AMERICA'S CAR-MART INC/TX
ALPHA NATURAL RESOURCES I 144A	AMERCO	AMERICOLD 2010 LLC ARTA C 144A
ALPHA NATURAL RESOURCES INC	AMEREN CORP	AMERICOLD 2010 LLC ARTA D 144A
ALPHA PRIVATE EQUITY FUND IV	AMEREN ILLINOIS CO	AMERICREDIT AUTOMOBILE R 2 A2B
ALPHA PRIVATE EQUITY FUND V	AMERICA MOVIL SAB DE CV	AMERICREDIT AUTOMOBILE R 5 A2B
ALPINE ELECTRONICS INC	AMERICAN AIRLINES 2011-1 CLASS	AMERICREDIT AUTOMOBILE RE 4 A3
ALPINE ELECTRONICS INC CFD	AMERICAN AIRLINES 2013-1 144A	AMERICREDIT AUTOMOBILE REC 1 B
ALPS ELECTRIC CO LTD	AMERICAN AIRLINES 2013-1 CLASS	AMERICREDIT AUTOMOBILE REC 1 D
ALPS ELECTRIC CO LTD CFD	AMERICAN AIRLINES 2013-2 144A	AMERICREDIT AUTOMOBILE REC 2 D

AMERICREDIT AUTOMOBILE REC 3 D	ANSWERS 12/13 2ND LIEN TL	AQUA AMER INC
AMERICREDIT AUTOMOBILE REC 4 C	ANSYS INC	AQUA AMERICA INC
AMERIGAS PARTNERS LP	ANSYS INC COM	ARA ASSET MANAGEMENT LTD
AMERIPRISE FINANCIAL INC	ANTERO MIDSTREAM PARTNERS LP	ARAKAWA CHEMICAL INDUSTRIES LT
AMERIQUEST MORTGAGE SEC 11 AF6	ANTERO RESOURCES CORP	ARAMARK
AMERISOURCEBERGEN CORP	ANTHEM INC	ARAMARK SERVICES INC
AMERITECH CAP FDG CORP DEB	ANTOFAGASTA PLC	ARAMEX PJSC
AMETEK INC	ANTOFAGASTA PLC CFD	ARATA CORPORATION NPV CFD
AMG ADVANCED METALLURGICAL GRO	ANTON OILFIELD SERVICES GROUP/	ARBOR REALTY COLLATE 1A A 144A
AMG CAPITAL TRUST II	ANY SECURITY PRINTING CO	ARBOR REALTY COLLATE 1A B 144A
AMGEN INC	AO SMITH CORP	ARBOR REALTY MORTGA 1A A2 144A
AMICA WRONKI SA	AOC HOLDINGS INC CFD	ARC DOCUMENT SOLUTIONS INC
AMICUS THERAPEUTICS INC	AOI ELECTRONICS CO LTD	ARC GROUP WORLDWIDE INC
AMIYAKI TEI CO CFD	AOL INC	ARC LAND SAKAMOTO CFD
AMIYAKI TEI CO LTD	AON CORP	ARC PROPERTIES OPERATING PARTN
AMKOR TECHNOLOGY INC	AON PLC	ARC RESOURCES LTD
AML	AOZORA BANK LTD	ARCADIS NV
AMLIN PLC	AP MOELLER - MAERSK A/S	ARCELIK AS 144A
AMN HEALTHCARE SERVICES INC	AP THAILAND PCL	ARCELORMITTAL
AMP LTD	APA GROUP	ARCH CAPITAL GROUP LTD
AMPCO-PITTSBURGH CORP	APACHE CORP	ARCH COAL INC
AMPHENOL CORP	APACHE FINANCE CANADA CORP	ARCHER-DANIELS-MIDLAND CO
AMPIO PHARMACEUTICALS INC	APARTMENT INVESTMENT & MANAGEM	ARCHIPELAGO RES ORD GBP0.01
AMPLIFON SPA	APAX EUROPE IV LP	ARCHROMA 9/13 TLB
AMRESCO INDEPENDENCE 1A A 144A	APAX EUROPE V-A LP	ARCLAND SAKAMOTO CO LTD
AMS AG	APAX EUROPE VI	ARCLAND SERVICE CO LTD CFD
AMSURG CORP	APAX EUROPE VII A LP	ARCO CHEM CO DEB
AMTEK AUTO LTD	APAX EUROPE VII-B LP	ARCOS DORADOS HOLDINGS INC
AMTRUST FINANCIAL SERVICES INC	APAX EXCELSIOR VI LP	ARDAGH FINANCE HOLDINGS S 144A
AMUSE INC	APERAM SA	ARDAGH PACKAGING FINANCE 144A
AMVIG HOLDINGS LTD	APEX INVESTMENT FUND V L P	ARDEN ABSOLUTE RETURN FUND
AMYRIS INC	APG SGA SA	ARDEN KEYSTONE
ANA HOLDINGS INC	APOGEE ENTERPRISES INC	ARDENT MEDICAL 1/13 TL
ANABUKI KOSAN INC NPV CFD	APOLLO ADVISORS IV L P	AREALINK CO LTD
ANADARKO FINANCE CO	APOLLO ADVISORS V L.P.	AREFIN CO-INVEST CORP
ANADARKO PETROLEUM CORP	APOLLO EDUCATION GROUP INC	ARES CAPITAL CORP
ANADOLU ANONIM TURK SIGORTA SI	APOLLO EUROPEAN FINANCE FUND	ARES CAPITAL CORP 144A
ANALOG DEVICES INC	APOLLO HOSPITALS ENTERPRISE LT	ARES CLO LTD 2A DR 144A
ANDERSONS INC/THE	APOLLO INVESTMENT CORP	ARES CLO LTD 2A E 144A
ANDRITZ AG	APOLLO INVESTMENT FUND VI	ARES EUROPEAN REAL ESTATE FUND
ANGLIAN WATER SERVICES FINANCI	APOLLO INVESTMENT FUND VIII	ARES U S REAL ESTATE FUND VIII
ANGLO AMERICAN CAPITAL PL 144A	APOLLO MANAGEMENT HOLDING 144A	ARES U.S. REAL ESTATE FUND VII
ANGLO AMERICAN CFD	APOLLO REAL ESTATE FD III LP	ARGENT SECURITIES I W9 M7 144A
ANGLO AMERICAN PLATINUM LTD	APOLLO REAL ESTATE FIN CORP	ARGENTINA (REP OF)
ANGLO AMERICAN PLC	APOLLO TYRES LTD	ARGENTINA (REP OF) VAR NTS ITL
ANGLOGOLD ASHANTI LTD	APPALACHIAN POWER CO	ARGENTINA BODEN BONDS
ANHEUSER-BUSCH COS LLC	APPLE HOSPITALITY REIT INC	ARGENTINA BONAR BONDS
ANHEUSER-BUSCH INBEV FINANCE I	APPLE INC	ARGENTINA REP OF SER F
ANHEUSER-BUSCH INBEV NV	APPLE LEISURE 2/13 TLB1	ARGENTINE REPUBLIC GOVERNMENT
ANHEUSER-BUSCH INBEV WORLDWIDE	APPLE LEISURE 2/13 TLB2	ARGOS MERGER SUB INC 144A
ANHEUSER-BUSCH INBEVNPV VVPR	APPLIED EXTRUSION TECHNOLOGIES	ARI FLEET LEASE TRUS A A1 144A
ANIMA HOLDING SPA	APPLIED INDUSTRIAL TECHNOLOGIE	ARI FLEET LEASE TRUS A A2 144A
ANITE PLC	APPLIED MATERIALS INC	ARI FLEET LEASE TRUS A A3 144A
ANIXTER INC	APPLIED SYSTEMS 1/14 COV-LITE	ARI FLEET LEASE TRUST A A 144A
ANIXTER INTERNATIONAL INC	APPLUS SERVICES SA	ARI FLEET LEASE TRUST B A 144A
ANN INC	APPROACH RESOURCES INC	ARICENT 4/14 2ND LIEN TL
ANNALY CAPITAL MANAGEMENT INC	APTARGROUP INC	ARICENT 4/14 TL
ANSELL LTD	APX GROUP INC	ARISTA NETWORKS INC
ANSWERS 10/14 COV-LITE TL	AQR GRP EL OFFSHORE FD LP	ARISTOCRAT LEISURE LTD

ARIZONA BRD OF RGTS UNIV ARIZO	ASIAN DEVELOPMENT BANK	ATLAS FINANCIAL HOLDINGS INC
ARIZONA CHEMICAL 6/14 COV-LITE	ASIAN PAINTS LTD	ATLAS VENTURE FUND V LP
ARIZONA PUBLIC SERVICE CO	ASIANA AIRLINES INC	ATLAS VENTURE FUND VI LP
ARKEMA SA	ASICS CORP	ATMEL CORP
ARKEMA SA CFD	ASKA PHARMACEUTICAL CO LTD	ATMOS ENERGY CORP
ARKEMMA CFD	ASM INTERNATIONAL NV	ATOS
ARLP SECURITIZATION 1 A1 144A	ASM PACIFIC TECHNOLOGY LTD	ATOS ORIGIN SA CFD
ARM HOLDINGS PLC	ASML HOLDING NV	ATRESMEDIA CORP DE MEDIOS DE C
ARM HOLDINGS PLC CFD	ASOS PLC	ATRIA OYJ
ARMSTRONG WORLD INDUSTRIES INC	ASPEED TECHNOLOGY INC	ATRICURE INC
ARRIS GROUP INC	ASPEN AEROGELS INC	ATRIUM EUROPEAN REAL ESTATE LT
ARROW ELECTRONICS INC	ASPEN INSURANCE HOLDINGS LTD	ATRIUM INNOVATIONS 2/14 (USD)
ARROWPOINT CLO 2014- 2A D 144A	ASPEN PHARMACARE HOLDINGS LTD	ATRIUM V 5X D REGS
ARTESYN EMBEDDED TECHNOLO 144A	ASPEN TECHNOLOGY INC	ATTACHMATE (2ND LIEN 5/12) TL
ARTGO HOLDINGS LTD	ASSA ABLOY AB	ATTACQ LTD
ARTHUR J GALLAGHER & CO	ASSECO POLAND SA	ATTENTUS CDO III L 3A A1B 144A
ARTIMAN VENTURES II LP	ASSEENONSCREEN HLDGS ORD CFD	ATTOCK PETROLEUM LTD
ARTIMAN VENTURES III LP	ASSET SECURITIZATION COR D4 B5	ATUL AUTO LTD
ARTISAN PARTNERS ASSET MANAGEM	ASSICURAZIONI GENERALI CFD	ATWOOD OCEANICS INC
ARTNATURE INC NPV	ASSICURAZIONI GENERALI SPA	AU OPTRONICS CORP
ARYZTA AG	ASSOCIATED BANC-CORP	AUCKLAND INTERNATIONAL AIRPORT
AS ONE CORP CFD	ASSOCIATED BRITISH FOODS PLC	AUCTION.COM 5/15 TL
ASAHI BREWERIES LTD CFD	ASSOCIATED ESTATES REALTY CORP	AUDATEX NORTH AMERICA INC 144A
ASAHI BROADCASTING CORP	ASSORE LTD	AUDAX PRIVATE EQUITY FUND II
ASAHI BROADCASTING CORP CFD	ASSURANT INC	AUDAX PRIVATE EQUITY FUND LP
ASAHI GLASS CO LTD	ASSURED GUARANTY LTD	AUDAX PRIVTE EQUITY FUND III
ASAHI GROUP HOLDINGS LTD	ASSURED GUARANTY US HOLDINGS I	AUDIO VISUAL SERVICES 1/14
ASAHI HOLDINGS INC	ASTALDI SPA	AUDIX CORP
ASAHI INTECC CO LTD	ASTELLAS PHARMA INC	AUGUSTA FDG LTD IV CL A-2SECD
ASAHI KASEI CORP	ASTELLAS PHARMA INC Y50	AUPU GROUP HOLDING CO LTD
ASANUMA CORP	ASTELLAS PHARMA INC Y50 CFD	AURELIUS AG
ASANUMA CORP CFD	ASTM SPA	AURIZON HOLDINGS LTD
ASATSU-DK INC Y50	ASTRA AGRO LESTARI TBK PT	AURORA LPG HOLDING ASA
ASBURY AUTOMOTIVE GROUP INC	ASTRAL FOODS LTD	AURUBIS AG
ASCENA RETAIL GROUP INC	ASTRAZENECA PLC	AUSNET SERVICES
ASCEND LEARNING (5/12) TLB	ASTRAZENECA PLC CFD	AUSTAL LTD
ASCEND PERFORMANCE TL 4/12 TLB	ASTRO OFFSHORE CORP	AUSTEVOLL SEAFOOD ASA
ASCENDAS REAL ESTATE INVESTMEN	ASTRONICS CORP	AUSTIN TX RENTAL CAR SPL FAC R
ASCENTIUM EQUIPMENT 1A E 144A	ASURION 2/13 COV-LITE TLB1	AUSTIN VENTURES IX LP
ASCIANO FINANCE LTD 144A	ASURION 2/14 COV-LITE 2ND LIEN	AUSTIN VENTURES VIII LP
ASCIANO LTD	ASX LTD	AUSTRALIA & NEW ZEALAND B 144A
ASG CONSOLIDATED LLC / AS 144A	AT HOME 5/15 COV-LITE TLB	AUSTRALIA & NEW ZEALAND B REGS
ASG GROUP LTD	AT HOME CORP	AUSTRALIA & NEW ZEALAND BANKIN
ASHLAND INC	AT&T CORP	AUSTRALIA GOVERNMENT BOND REGS
ASHMORE GROUP PLC	AT&T INC	AUSTRALIAN 10YR BOND FUT (SFE)
ASHTHEAD GROUP PLC	ATCO LTD	AUSTRALIAN PHARMACEUTICAL INDU
ASHTHEAD GROUP PLC CFD	ATEA ASA	AUSTRIA GOVERNMENT BOND 144A
ASHTON WOODS USA LLC / AS 144A	A-TEC-INDUSTRIES AG	AUTHENTIC BRANDS 5/14 COV-LITE
ASIA ALTERNATIVE CAPITAL	ATHENAHEALTH INC	AUTO TRADER GROUP PLC
ASIA ALTERNATIVES CAP II LP	ATKORE 4/14 COV-LITE 2ND LN TL	AUTO TRADER GROUP PLC CFD
ASIA ALTERNATIVES III	ATKORE 4/14 COV-LITE TL	AUTODESK INC
ASIA ALTERNATIVES IV CAP	ATLANTA GA	AUTOGRILL SPA CFD
ASIA CEMENT CHINA HOLDINGS COR	ATLANTA GA WTR & WSTWTR REVENU	AUTOHOME INC
ASIA HOLDINGS CO LTD	ATLANTA MARRIOTT	AUTOLIV INC
ASIA PACIFIC GROWTH FD III LP	ATLANTIA SPA	AUTOMATIC DATA PROCESSING INC
ASIA PAPER MANUFACTURING CO LT	ATLANTIA SPA CFD	AUTONATION INC
ASIA PLUS GROUP HOLDINGS PCL	ATLANTIC CITY ELECTRIC TR 1 A4	AUTONEUM HOLDING AG
ASIA PLUS GROUP HOLDINGS SECUR	ATLAS COPCO AB	AUTOZONE INC
ASIA STANDARD INTERNATIONAL GR	ATLAS ENERGY GROUP LLC	AVAGO 4/14 COV-LITE TLB

AVAGO TECHNOLOGIES LTD	AZBIL CORP	BANC OF AMERICA FUNDING F 1A2
AVALON BAY VALUE ADDED FUND II	AZIMUT HLDG SPA ORD CFD	BANC OF AMERICA MERRI 1 F 144A
AVALONBAY CMNTYS INC COM	AZRIELI GROUP	BANC OF AMERICA MERRILL 4 A5A
AVALONBAY COMMUNITIES INC	B&G FOODS INC	BANC OF AMERICA MERRILL L 4 AJ
AVALONBAY VALUE ADDED FUND LP	B&M CLO 2014-1 LTD 1A C 144A	BANC OF AMERICA MERRILL L 5 A4
AVANZA BANK HOLDING AB	B&M EUROPEAN VALUE RETAIL SA	BANC OF AMERICA MERRILL L 6 A4
AVAYA 01/14 B6 TLB	B/E AEROSPACE INC	BANC OF AMERICA MERRILL L 6 AJ
AVAYA 2/11 EXTENDED TLB3	B2GOLD CORP	BANC OF AMERICA MERRILL LY 5 D
AVAYA 4/15 B7 TLB	B2W CIA DIGITAL	BANC OF AMERICA MORTGAGE 3 1A1
AVAYA INC 144A	BA CREDIT CARD TRUST A1 A	BANC OF AMERICA MORTGAGE A 2A2
AVENTURA MALL TRUST AVM E 144A	BA CREDIT CARD TRUST A2 A	BANC OF AMERICA MORTGAGE C 2A1
AVENUE	BA CREDIT CARD TRUST A3 A	BANC OF AMERICA MORTGAGE I 2A2
AVENUE ASIA SPEC SITUATIONS FD	BABCOCK & WILCOX CO/THE	BANC ONE CORP SUB DEB
AVENUE ASIA SPECIAL SITUATIONS	BABCOCK INTERNATIONAL GROUP PL	BANCA GENERALI EUR1 CFD
AVENUE ENERGY OPPORTUNITIES	BABSON CLO LTD 2006- 2A E 144A	BANCA IFIS SPA
AVENUE EUROPE SPECIAL	BABYLON LTD	BANCA MONTE DEI PASCHI DI SIEN
AVENUE REAL ESTATE FUND	BAE SYSTEMS PLC	BANCA POPOLARE DELL'EMILIA ROM
AVENUE SPECIAL SITUATIONS FUND	BAE SYSTEMS PLC CFD	BANCA POPOLARE DI MILANO SCARL
AVENUE SPECIAL SITUATIONS V	BAIDU INC	BANCO ABC BRASIL SA
AVENUE SPECIAL SITUATIONS VI	BAIN CAP VENTURE FUND 2014 LP	BANCO BILBAO VIZCAYA ARGENTARI
AVEO GROUP	BAIN CAPITAL ASIA FUND II LP	BANCO BPI SA
AVERY DENNISON CORP	BAIN CAPITAL ASIA FUND LP	BANCO BRADESCO SA
AVEVA GROUP PLC	BAIN CAPITAL EUROPE III	BANCO COMERCIAL PORTUGUES SA
AVG TECHNOLOGIES NV	BAIN CAPITAL FD VIII-E LP	BANCO COMMERCIAL PORTUGUESE
AVIANCA HOLDINGS SA	BAIN CAPITAL FUND VII LP	BANCO CRUZEIRO DO SUL SA/ 144A
AVIATION CAPITAL GROUP CO 144A	BAIN CAPITAL FUND XI LP	BANCO CRUZEIRO DO SUL SA/ REGS
AVINTIV SPECIALTY MATERIALS IN	BAIN CAPITAL IX	BANCO DE SABADELL SA
AVIS BUDGET CAR RENTAL LLC / A	BAIN CAPITAL IX COINVESTMENT	BANCO DEL ESTADO DE CHILE 144A
AVIS BUDGET GROUP INC	BAIN CAPITAL VENTURE	BANCO ESPIRITO SANTO SA
AVIS BUDGET RENTAL C 1A B 144A	BAIN CAPITAL VENTURE FUND	BANCO LATINOAMERICANO DE COMER
AVIS BUDGET RENTAL C 1A C 144A	BAIN CAPITAL VENTURE FUND 2005	BANCO MACRO SA
AVIS BUDGET RENTAL C 2A C 144A	BAIN CAPITAL VENTURE FUND 2007	BANCO POPOLARE SC
AVIS BUDGET RENTAL C 3A A 144A	BAIN CAPITAL X	BANCO POPULAR ESPANOL SA
AVIS BUDGET RENTAL C 3A B 144A	BAIN CAPITAL X CO-INVESTMENT	BANCO SANTANDER BRASIL SA
AVISTA CORP	BAJAJ FINANCE LTD	BANCO SANTANDER CHILE
AVIVA PLC	BAKER HUGHES INC	BANCO SANTANDER CHILE 144A
AVIVA PLC CFD	BAKKAFROST P/F	BANCO SANTANDER SA
AVNET INC	BAKKAVOR FINANCE 2 PLC REGS	BANCOLOMBIA SA
AVON PRODUCTS INC	BALCHEM CORP	BANCORPSOUTH INC
AVON RUBBER PLC	BALDA AG	BANDAI NAMCO HOLDINGS INC
AVX CORP	BALFOUR BEATTY PLC	BANDO CHEMICAL INDUSTRIES LTD
AWE LTD	BALFOUR BEATTY PLC CFD	BANGKOK BANK PCL
AWILCO DRILLING PLC	BALL CORP	BANGKOK DUSIT MEDICAL SERVICES
AXA CFD	BALOISE HOLDING AG	BANGKOK EXPRESSWAY PCL
AXA EUR2.29	BALTIC TRADING LTD	BANK BUKOPIN TBK PT
AXA SA	BAMBURI CEMENT CO LTD	BANK DANAMON INDONESIA TBK PT
AXA SA US\$ SUB NT	BAMLL COMMERCIAL M ASHF A 144A	BANK HAPOLIM BM
AXA SECONDARY FUND III-2	BAMLL COMMERCIAL M INLD A 144A	BANK LEUMI LE-ISRAEL BM
AXA SECONDARY FUND III-I LP	BAMLL RE-REMIC T 07C1 A3A 144A	BANK NEDERLANDSE GEMEENTE 144A
AXA SECONDARY FUND IV LP	BANC AMER COML 04-4 5 144A	BANK NEGARA INDONESIA PERSERO
AXA SECONDARY FUND V LP	BANC OF AMERICA COMMERC 3 A1A	BANK OF AMERICA AUTO TRUS 1 A4
AXALTA COATING SYSTEMS LTD	BANC OF AMERICA COMMERCIA 1 A4	BANK OF AMERICA CORP
AXEL SPRINGER SE	BANC OF AMERICA COMMERCIA 1 AM	BANK OF AMERICA NA
AXFOOD AB	BANC OF AMERICA COMMERCIA 2 AM	BANK OF CHINA LTD
AXIALL CORP	BANC OF AMERICA COMMERCIA 4 A4	BANK OF CHONGQING CO LTD
AXIS BANK LTD	BANC OF AMERICA COMMERCIA 4 AM	BANK OF EAST ASIA LTD/THE
AXIS CAPITAL HOLDINGS LTD	BANC OF AMERICA FUNDING 8T2 A4	BANK OF HAWAII CORP
AXTEL SAB DE CV	BANC OF AMERICA FUNDING 8T2 A8	BANK OF IRELAND
AYGAZ AS	BANC OF AMERICA FUNDING E 4A1	BANK OF IRELAND MORTGAGE BANK

BANK OF KOCHI LTD/THE	BAXALTA INC 144A	BECKMAN COULTER INC A A 144A
BANK OF KYOTO LTD/THE	BAXTER INTERNATIONAL INC	BECTON DICKINSON AND CO
BANK OF MONTREAL	BAY AREA CA TOLL AUTH TOLL BRI	BED BATH & BEYOND INC
BANK OF NAGOYA LTD/THE CFD	BAYER AG	BEFIMMO SA
BANK OF NEW YORK MELLON CORP/T	BAYER CROPSCIENCE LTD/INDIA	BEIERSDORF AG
BANK OF NOVA SCOTIA	BAYER US FINANCE LLC 144A	BEIJING CAPITAL INTERNATIONAL
BANK OF NOVA SCOTIA/THE	BAYERISCHE MOTOREN WERKE AG	BEIJING ENTERPRISES HOLDINGS L
BANK OF NOVA SCOTIA/THE 144A	BAYONNE ENERGY 8/14 TLB	BEIJING ENTERPRISES WATER GROU
BANK OF QUEENSLAND LTD	BAYTEX ENERGY CORP	BEIJING JINGNENG CLEAN ENERGY
BANK OF SAGA LTD/THE	BAYVIEW COMMERCIAL AS 2 A 144A	BEIJING URBAN CONSTRUCTION DES
BANK OF THE OZARKS INC	BAYVIEW OPPORTUNIT 21NP A 144A	BEKAERT SA
BANK OF YOKOHAMA CFD	BAZAARVOICE INC	BELDEN INC
BANK OF YOKOHAMA LTD/THE	BB SEGURIDADE PARTICIPACOES SA	BELGIUM GOVERNMENT BOND
BANK ONE CAPITAL III	BB&T CORP	BELGIUM GOVERNMENT BOND 144A
BANK ONE CORP	BBA AVIATION PLC	BELGIUM GOVERNMENT BOND REGS
BANK PAN INDONESIA TBK PT	BBA AVIATION PLC CFD	BELL ALIANT INC
BANK PEKAO SA	BBCMS TRUST 2015- RRMZ M1 144A	BELL CANADA
BANK PEMBANGUNAN DAERAH JAWA T	BBCMS TRUST 2015- RRMZ M2 144A	BELL INSTITUTIONAL FUND IV LP
BANK RAKYAT INDONESIA PERSERO	BBCMS TRUST 2015-RR RRI A 144A	BELL INSTITUTIONAL FUND V L.P
BANK TABUNGAN NEGARA PERSERO T	BBVA BANCO CONTINENTAL SA	BELLEVUE GROUP AG
BANKERS PETROLEUM LIMITED	BBVA BANCO CONTINENTAL SA 144A	BELLICUM PHARMACEUTICALS INC
BANKIA SA	BBVA BANCO FRANCES SA	BELLSOUTH CAPITAL FUNDING CORP
BANKINTER SA	BBVA BANCOMER SA/TEXAS 144A	BELLSOUTH TELECOMMUNICATIONS L
BANKUNITED INC	BC EUROPEAN CAPITAL IX	BELLWAY PLC
BANQUE CANTONALE VAUDOISE	BC EUROPEAN CAPITAL VII LP	BELLWAY PLC CFD
BANQUE CENTRALE DE TUNISIE SA	BC EUROPEAN CAPITAL VII TOP-UP	BEMATECH SA
BANREGIO GRUPO FINANCIERO SAB	BC EUROPEAN CAPITAL VIII-2 LP	BEMIS CO INC
BAOYE GROUP CO LTD	BCA MPS NPV CFD	BENDIGO & ADELAIDE BANK LTD
BARCLAYS BANK OF KENYA LTD	BCAP LLC 2009-RR7 RR7 1A1 144A	BENEFICIAL BANCORP INC
BARCLAYS BANK PLC	BCC FUNDING X LLC 1 D 144A	BENEFIT COMPLETION PLAN
BARCLAYS BANK PLC REGS	BCE INC	BENESSE HOLDINGS INC
BARCLAYS CP REPO REPO	BCMST TRUST 2001-A A A	BERENDSEN PLC
BARCLAYS DRYROCK ISSUANCE 2 A	BCP SINGAPORE VI CAYMAN F 144A	BERENDSEN PLC CMN CFD
BARCLAYS PLC	BCRR TRUST 2009-1 1 2A1 144A	BERGER PAINTS BANGLADESH LTD
BARCO NV	BE SEMICONDUCTOR INDUSTRIES NV	BERGER PAINTS INDIA LTD
BARING ASIA PRIVATE EQUITY	BEACH ENERGY LTD	BERJAYA AUTO BHD
BARING INDIA PRIVATE EQUITY	BEACON CAPITAL STRATEGIC	BERKELEY FED BK & TR 94-1 CL B
BARING VOSTOK PRIVATE EQUITY	BEALE COI	BERKELEY GROUP HOLDINGS CFD
BARINGS ASIA PRIVATE EQUITY	BEAM SUNTORY INC	BERKELEY GROUP HOLDINGS PLC
BARNABAS HEALTH INC	BEAR STEARNS ARM TRUST 2 1 2A1	BERKS CNTY PA
BARNES GROUP INC	BEAR STEARNS ARM TRUST 2 5 2A1	BERKSHIRE FUND VI LP
BARRACUDA NETWORKS INC	BEAR STEARNS ARM TRUST 2 9 2A1	BERKSHIRE FUND VII LP
BARRATT DEVELOPMENTS PLC	BEAR STEARNS COMME PW14 B 144A	BERKSHIRE FUND VIII LP
BARRATT DEVELOPMENTS PLC CFD	BEAR STEARNS COMMERC C1 I 144A	BERKSHIRE HATHAWAY ENERGY CO
BARRICK GOLD CORP	BEAR STEARNS COMMERC PW14 AAB	BERKSHIRE HATHAWAY FINANCE COR
BARRICK NORTH AMERICA FINANCE	BEAR STEARNS COMMERC PW9 A4A	BERKSHIRE HATHAWAY INC
BARRY CALLEBAUT AG	BEAR STEARNS COMMERCIA PW10 A4	BERKSHIRE HILLS BANCORP INC
BARWA REAL ESTATE CO	BEAR STEARNS COMMERCIA PW10 AJ	BERMUDA RUN (MISC DOCUMENTS)
BASF SE	BEAR STEARNS COMMERCIA PW11 AJ	BERRY PLASTICS 2/13 COV-LT TLD
BASIC HOUSE KRW500	BEAR STEARNS COMMERCIA PW11 AM	BERRY PLASTICS CORP
BASICNET SPA	BEAR STEARNS COMMERCIA PW16 AM	BERTRANDT AG
BASILEA PHARMACEUTICA	BEAR STEARNS COMMERCIA PW18 A4	BERWIND PROPERTY GROUP FUND V
BATA SHOE CO BANGLADESH LTD	BEAR STEARNS COMMERCIA PWR8 AJ	BERWIND PROPERTY GROUP VI
BATICIM BATI ANADOLU CIMENTO S	BEAR STEARNS COMMERCIA PWR9 AJ	BES ENGINEERING CORP
BATS GLOBAL 1/14 TL	BEAR STEARNS COMMERCIA T20 A4B	BEST BUY CO INC
BATTERY VENTURES VIII LP	BEAR STEARNS COMMERCIAL T24 A4	BESTFOODS
BATTERY VENTURES VIII SIDE CAR	BEAR STEARNS COMMERCIAL T28 AJ	BET-AT-HOME.COM AG
BAUER AG	BEAR STEARNS COS LLC/THE	BETFAIR GROUP PLC
BAVARIAN NORDIC A/S	BEAZLEY PLC	BETHEL PA PARK MUNI AUTH SWR R

BEVERAGES & MORE INC 144A	BLACKRIVER INF OP FD CL B	BODYCOTE PLC
BEZEQ THE ISRAELI TELECOMMUNIC	BLACKROCK ASIA PROPERTY FUND	BODYCOTE PLC CFD
BG ENERGY CAPITAL PLC REGS	BLACKROCK CAPITAL INVESTMENT C	BOEING CO/THE
BG GROUP PLC	BLACKROCK EMAA	BOER POWER HOLDINGS LTD
BG GROUP PLC CFD	BLACKROCK EUROPE PROPERTY FUND	BOFI HOLDING INC
BGC PARTNERS INC	BLACKROCK INC	BOGOTA DISTRITO CAPITAL 144A
BGF RETAIL CO LTD	BLACKROCK LIQ FD TEMPFUND-IN	BOGOTA DISTRITO CAPITAL REGS
BGI ALPHA ADVANTAGE FUND P	BLACKROCK MORTGAGE (OFFSHORE)	BOK FINANCIAL CORP
BGI CANADA ALPHA TILTS FUND	BLACKROCK MRKT ADVANTAGE II FD	BOLDINI LTD
BGI CAP STRUCT INVEST FD	BLACKROCK MSCI EM FREE	BOLIDEN AB
BGI MONEY MARKET	BLACKSTONE CAPITAL PARTNERS IV	BOLLORE EUR16 CFD
BGI US EXT CORE GLB ALPHA FUND	BLACKSTONE CAPITAL PARTNERS V	BOLLORE SA
BGP NPV	BLACKSTONE COMMNS PTNRS I LP	BOLSA MEXICANA DE VALORES SAB
BHP BILLITON FINANCE USA LTD	BLACKSTONE HOLDINGS FINAN 144A	BOLSAS Y MERCADOS ESPANOLES SH
BHP BILLITON LTD	BLACKSTONE KEYSTONE FUND	BOLT FUND II
BHP BILLITON PLC	BLACKSTONE REAL EST PTNRS III	BOMBARDIER INC
BHP BILLITON PLC CFD	BLACKSTONE REAL ESTATE	BOMBARDIER INC 144A
BIC CAMERA INC	BLACKSTONE REAL ESTATE DEBT	BONANZA CREEK ENERGY INC
BIESSE SPA	BLACKSTONE REAL ESTATE PRTNRS	BONAVISTA ENERGY CORP
BIG LOTS INC	BLACKSTONE SERS CUSTOMIZED	BON-TON DEPARTMENT STORES INC/
BIG YELLOW GROUP PLC	BLCP HOTEL TRUST 2 CLMZ M 144A	BON-TON STORES INC/THE
BILFINGER SE	BLCP HOTEL TRUST CLRN F 144A	BOOKER GROUP PLC
BILIA AB	BLOCK COMMUNICATIONS 10/14	BOOZ ALLEN HAMILTON HOLDING CO
BILLERUDKORSNAS AB	BLOCK COMMUNICATIONS INC 144A	BOPARAN FINANCE PLC 144A
BIM BIRLESIK MAGAZALAR AS	BLOCK FINANCIAL LLC	BOPARAN FINANCE PLC REGS
BINCKBANK NV	BLOM BANK SAL	BORAL LTD
BIO PAPPEL SAB DE CV	BLOOMBERRY RESORTS CORP	BORALEX INC
BIOGAIA AB	BLOOMIN' BRANDS INC	BORGWARNER INC
BIOGEN INC	BLUE BIRD 5/14 TL	BORREGAARD ASA
BIOMARIN PHARMACEUTICAL INC	BLUE HILL CEEP	BOSKALIS WESTMINSTER NV
BIOMED REALTY LP	BLUE HILL INVESTMENT PTNR LP	BOSNIA & HERZEGOVINA GOVE REGS
BIOMED REALTY TRUST INC	BLUE HILLS BANCORP INC	BOSSA TICARET VE SANAYI ISLETM
BIO-PATH HOLDINGS INC	BLUE LABEL TELECOMS LTD	BOSSINI INTERNATIONAL HLDG
BIOPLAN 5/15 COV-LITE TL	BLUE POINT CAPITAL PARTNERS	BOSTON BEER CO INC/THE
BIOPLAN 8/14 COV-LITE 2ND LIEN	BLUE POINT CAPITAL PARTNERS II	BOSTON GAS CO 144A
BIO-RAD LABORATORIES INC	BLUE POINT CAPITAL PARTNERS LP	BOSTON PROPERTIES INC
BIO-REFERENCE LABORATORIES INC	BLUEBIRD BIO INC	BOSTON PROPERTIES LP
BIOSTIME INTERNATIONAL HOLDING	BLUECOM CO LTD	BOSTON SCIENTIFIC CORP
BIO-TECHNE CORP	BLUEHEALTH HLDGS CFD	BOSTONIA-KEYSTONE HELP I LLC
BIOTELEMETRY INC	BLUEMOUNTAIN CLO 201 1A D 144A	BOTSWANA INSURANCE HOLDINGS LT
BIOTEST AG	BLUESCOPE STEEL LTD	BOTTLING GROUP LLC
BIRCHCLIFF ENERGY LTD	BM&FBOVESPA SA - BOLSA DE VALO	BOUSTEAD PROJECTS LTD
BIRCHMERE VENTURES III L P	BML INC	BOUSTEAD SINGAPORE LTD
BIRD CONSTRUCTION INC	BMW VEHICLE LEASE TRUST 2 1 A4	BOUYGUES SA
BITAUTO HOLDINGS LTD	BMW VEHICLE OWNER TRUST 2 A A3	BOWIE 8/13 2ND LIEN TL
BIZLINK HOLDING INC	BNK FINANCIAL GROUP INC	BOWLMOR AMF 8/14 TL
BJ'S WHOLESALE CLUB 11/13	BNP PARIBAS CFD	BOYD 4/15 TL
BK OF IRELAND ORD STK EURO CFD	BNP PARIBAS HOME LOAN SFH REGS	BOYD GAMING CORP
BKB COML MTG 97-C1 CTF H 144A	BNP PARIBAS SA	BP CAPITAL MARKETS AMERICA INC
BKB COML MTG TR 97-C1 IO	BNP PARIBAS SA REGS	BP CAPITAL MARKETS PLC
BLACK BOX CORP	BNPP IP CLO 2014-1 L 1A C 144A	BP CAPITAL MARKETS PLC REGS
BLACK DIAMOND INC	BNPP IP CLO 2014-II 2A E 144A	BP LITE
BLACK HILLS CORP	BNSF RAILWAY CO	BP PLC
BLACK KNIGHT 4/15 COV-LITE	BOARDTEK ELECTRONICS CORP	BP PLC CFD
BLACK RIVER FI RELATIVE VAL	BOARDWALK PIPELINE PARTNERS LP	BPCE SA
BLACK RIVER FI RELATIVE VALUE	BOB'S DISCOUNT FURNITURE 2/14	BPCE SFH SA
BLACKBAUD INC	BOBST GROUP SA	BPCE SFH SA REGS
BLACKBERRY LIMITED	BOC HONG KONG HOLDINGS LTD	BPG CO INVESTMENT PARTNERSHIP
BLACKMORES LTD	BOCA HOTEL PORTFOL BOCA E 144A	BPG INV PARTNERS VII

BPG INVESTMENT PARTNERSHIP	BRITISH AMERICAN TOBACCO MALAY	BURLINGTON NORTHERN AND SANTA
BPG INVESTMENT PARTNERSHIP IX	BRITISH AMERICAN TOBACCO PLC	BURLINGTON NORTHERN INC
BPG INVESTMENT PARTNERSHIP V	BRITISH LAND CO PLC/THE	BURLINGTON NORTHERN SANTA FE L
BPG INVESTMENT PARTNERSHIP VI	BRITISH POLYTHENE INDUSTRIES P	BURLINGTON RESOURCES FINANCE C
BPOST SA	BRITISH SKY BROADCASTING GROUP	BURLINGTON STORES INC
BRADESPAR SA	BRITISH TELECOMMUNICATIONS PLC	BURNHAM HOLDINGS INC
BRAGG COMM 2/12 USD TLB	BRITVIC ORD GBPO.2 (WI) CFD	BURSA MALAYSIA BHD
BRAINPAD INC CFD	BRITVIC PLC	BUSAN CITY GAS CO LTD
BRAIT CAPITAL PARTNERS IV LTD	BRIXMOR PROPERTY GROUP INC	BUSH BUSINESS ENTE AA A 144A
BRAMBLES LTD	BROADCOM CORP	BUSH BUSINESS ENTE AA B 144A
BRANCH BANKING & TRUST CO	BROADLEAF CO LTD	BUSH TRUCK LEASING L AA C 144A
BRANDYWINE REALTY TRUST	BROADLEAF CO LTD CFD	BUZZI UNICEM SPA CFD
BRASKEM FINANCE LTD	BROADRIDGE FINANCIAL SOLUTIONS	BW OFFSHORE LTD
BRASKEM FINANCE LTD 144A	BROADWAY PARTNERS PARALLEL FD	BWAY 8/14 COV-LITE TLB
BRASKEM SA	BROCADE COMMUNICATIONS SYSTEMS	BXG RECEIVABLES NOTE A B 144A
BRAZIL LETRAS DO TESOIRO NACIO	BROCCOLI CO CFD	BXG RECEIVABLES NOTE A C 144A
BRAZIL LOAN TRUST 1 144A	BROOKDALE SENIOR LIVING INC	BXG RECEIVABLES NOTE A F 144A
BRAZIL NOTAS DO TESOIRO NACION	BROOKFIELD ASSET MANAGEMENT IN	BYD ELECTRONIC INTERNATIONAL C
BRAZILIAN GOVERNMENT INTERNATI	BROOKFIELD ASSET MGMT INC	C C LAND HOLDINGS LTD
BRAZOS HIGHER EDUCATION 2 A10	BROOKFIELD STRATEGIC REAL	C&S GROUP ENTERPRISES LLC 144A
BRAZOS HIGHER EDUCATION 3 A15	BROTHER INDUSTRIES LTD	CA INC
BRAZOS HIGHER EDUCATION A 1 A2	BROWARD CNTY FL HALF-CENT SALE	CABELA'S CREDIT CAR 1A A1 144A
BRAZOS TX STUDENT FIN CORP	BROWN & BROWN INC	CABELA'S CREDIT CAR 1A A2 144A
BREITBURN ENERGY PARTNERS LP	BROWN-FORMAN CORP	CABELA'S CREDIT CAR 2A A1 144A
BREITBURN ENERGY PARTNERS LP /	BRUCE MANSFIELD UNIT 1 2007 PA	CABELA'S CREDIT CAR 2A A2 144A
BREMBO SPA	BRUKER CORP	CABELA'S CREDIT CARD 1A A 144A
BRENNTAG AG	BRUNEL INTERNATIONAL NV	CABELA'S INC
BRENT CRUDE OIL (ICE)	BRUNSWICK CORP/DE	CABLE & WIRELESS COMMUN CFD
BRENT CRUDE OIL (IDE)	BRYN MAWR BANK CORP	CABLE & WIRELESS COMMUNICATION
BREP VI SECONDARY	BRYNWOOD PARTNERS V LP	CABLE ONE INC 144A
BREVAN HOWARD FUND LTD CLASS E	BRYNWOOD PARTNERS VI LP	CABLEVISION SYSTEMS CORP
BRF SA	BT GROUP PLC	CABOT CORP
BRICK ROAD MANAGEMENT (FOREST	BT GROUP PLC CFD	CABOT INDUSTRIAL VALUE FD III
BRIDGEPOINT CAP II PARTNERSHIP	BTA BANK JSC	CABOT INDUSTRIAL VALUE FUND IV
BRIDGEPOINT EUROPE I	BTG ORD GBPO.10 CFD	CABOT OIL & GAS CORP
BRIDGEPOINT EUROPE II	BUCHER INDUSTRIES AG	CAC40 EURO INDEX FUT (EOP)
BRIDGEPOINT EUROPE III 'A' LP	BUCKEYE PARTNERS LP	CACI INTERNATIONAL INC
BRIDGEPOINT EUROPE IV C	BUCKLE INC/THE	CADBURY NIGERIA PLC
BRIDGESTONE CORP	BUCKS CNTY PA	CADENCE DESIGN SYSTEMS INC
BRIDGESTONE CORP CFD	BUCKS CNTY PA INDL DEV AUTH	CAE INC
BRIDGEWATER ALL WEATHER @ 15%	BUDIMEX PLN5	CAESARS ENTERTAINMENT CORP
BRIDGEWATER INTL IL BOND FUND	BUDIMEX SA	CAESARS ENTERTAINMENT RESORT P
BRIDGEWATER PURE ALPHA FUND II	BUFFALO WILD WINGS INC	CAESARS GROWTH (HARRAH'S) 4/14
BRIDGEWATER STIF II	BUILDERS FIRSTSOURCE INC	CAIRN ENERGY PLC
BRIDGEWATER US IL BOND LTD	BUILDING MATERIALS CORP O 144A	CAIRN ENERGY PLC DFD B SHS
BRIDGEWAY CAPITAL	BUMBLE BEE HOLDCO SCA 144A	CAIRN INDIA LTD
BRIGADE DISTRESSED VALUE	BUNDESREPUBLIK DEUTSCHLAN REGS	CAISSE FRANCAISE DE FINANCEMEN
BRIGADE LEVERAGED CAP	BUNGE LTD	CAISSE REGIONALE DE CREDIT AGR
BRIGADE STRUCTURED CREDIT	BUNGE LTD FINANCE CORP	CAIXABANK SA
BRIGHT HORIZONS FAMILY SOLUTIO	BUNKA SHUTTER CO LTD	CAL BANK LTD
BRIGHTSTAR CORP 144A	BUNZL PLC	CALADRIUS BIOSCIENCES INC
BRILLIANCE CHINA AUTOMOTIVE HO	BURBANK CA WTR & PWR ELEC REVE	CALAMP CORP
BRINKER INTERNATIONAL INC	BURBERRY GROUP PLC	CALBEE INC
BRISA(AUTO-ESTRADA EUR1 (REGD)	BURBERRY GROUP PLC CFD	CALBEE INC CFD
BRISTOL-MYERS SQUIBB CO	BURE EQUITY AB	CAL-COMP ELECTRONICS THAILAND
BRISTOW GROUP INC	BUREAU VERITAS EURO.12 CFD	CALFRAC WELL SERVICES LTD
BRITANNIA INDUSTRIES LTD	BUREAU VERITAS SA	CALGON CARBON CORP
BRITISH AMERICAN TOBACCO CFD	BURGER KING 5/15 TLB	CALIDA HOLDING AG
BRITISH AMERICAN TOBACCO KENYA	BURKHALTER HOLDING AG	CALIFORNIA RESOURCES CORP

CALIFORNIA ST	CAPITAL ONE FINANCIAL CORP	CASCADES INC
CALIFORNIA WATER SERVICE CO	CAPITAL ONE MULTI-ASSET A1 A1	CASCADES INC 144A
CALLAWAY GOLF CO	CAPITAL ONE MULTI-ASSET A2 A2	CASETEK HOLDINGS LTD
CALLEGUAS-LAS VIRGENES CA PUBL	CAPITAL ONE MULTI-ASSET A3 A3	CASEY'S GENERAL STORES INC
CALLIDUS SOFTWARE INC	CAPITAL ONE MULTI-ASSET A4 A4	CASH
CAL-MAINE FOODS INC	CAPITAL ONE MULTI-ASSET A5 A5	CASH AMERICA INTERNATIONAL INC
CALPINE CORP	CAPITAL ONE NA/MCLEAN VA	CASH COLLATERAL (AUD) AT SSB
CALPINE CORPORATION CALPINE	CAPITAL SECURITIES CORP	CASH COLLATERAL (CAD) AT SSB
CALSONIC KANSEI CORP	CAPITALA FINANCE CORP	CASH COLLATERAL (EUR) AT SSB
CALTEX AUSTRALIA LTD	CAPITALAND COMMERCIAL TRUST	CASH COLLATERAL (GBP) AT SSB
CALUMET SPECIALTY PRODUCTS PAR	CAPITALAND LTD	CASH COLLATERAL (JPY) AT SSB
CAMDEN NATIONAL CORP	CAPITALAND MALL TRUST	CASHBOX PARTYWORLD CO LTD
CAMDEN PROPERTY TRUST	CAPMARK MORTGAGE SECURITI C1 H	CASINO GUICHARD PERRACHON SA
CAMECO CORP	CAPSTONE LOGISTICS 10/14 TLB	CASIO COMPUTER CO CFD
CAMERON INTERNATIONAL CORP	CAPSTONE TURBINE CORP	CASIO COMPUTER CO LTD
CAMPBELL SOUP CO	CAPULA GLOBAL RELATIVE VALUE	CASPIAN SELECT CREDIT INTL LTD
CAMPING WORLD 11/13 COV-LT TL	CAPULA TAIL RISK FUND LTD	CASTELLUM AB
CANACCORD GENUITY GROUP INC	CAPVIS EQUITY IV	CATALENT PHARMA 5/14 (USD) TLB
CANACOL ENERGY LTD	CARDINAL HEALTH INC	CATALYST PAPER CORP
CANADA GOVERNMENT INTERNATIONA	CARDTRONICS INC	CATAMARAN CLO 2012-1 1X E REGS
CANADA HOUSING TRUST NO.1	CARE CAPITAL INVESTMENTS III	CATAMARAN CLO 2013-1 1X D REGS
CANADA MSCI INDEX - NL	CAREFREE PORTFOL CMZA MZA 144A	CATAMARAN CLO 2014-1 1A D 144A
CANADIAN ENERGY SERVICES &TECH	CAREFREE PORTFOL CMZB MZB 144A	CATAMARAN CORP
CANADIAN IMPERIAL BANK OF COMM	CAREFREE PORTFOLIO CARE E 144A	CATELLA AB
CANADIAN IMPERIAL BK OF COMM	CAREFREE PORTFOLIO CARE F 144A	CATERPILLAR FINANCIAL SERVICES
CANADIAN NATIONAL RAILWAY CO	CARESTREAM 6/13 COV-LITE TL	CATERPILLAR INC
CANADIAN NATURAL RESOURCES LTD	CARGILL INC 144A	CATHAY FINANCIAL HOLDING CO LT
CANADIAN OIL SANDS LTD	CARGOTEC OYJ	CATHAY GENERAL BANCORP
CANADIAN OIL SANDS TR	CARILLION ORD GBP.50 CFD	CATHAY PACIFIC AIRWAYS LTD
CANADIAN PACIFIC RAILWAY CO	CARILLION PLC	CATTERTON GROWTH PARTNERS II
CANADIAN PACIFIC RAILWAY LTD	CARLISLE COS INC	CATTERTON GROWTH PARTNERS LP
CANADIAN TIRE CORP LTD	CARLSBERG A/S	CATTERTON PARTNER V L.P.
CANADIAN UTILITIES LTD	CARLSBERG BREWERY MALAYSIA BHD	CATTERTON PARTNERS VI LP
CANARE ELECTRIC CO JP50 CFD	CARLYLE DAYTONA CL 1A B1L 144A	CATTERTON PARTNERS VII LP
CANELSON DRILLING INC	CARLYLE ENERGY MEZZANINE	CATTLE FEEDER FUTURE (CME)
CANFOR CORPORATION NEW	CARLYLE EUROPE PARTNERS III LP	CAVIUM INC
CANFOR PULP PRODUCTS INC	CARLYLE GROUP LP/THE	CAWACHI LTD CFD
CANON INC	CARLYLE HOLDINGS II FINAN 144A	CB CENTURY COMM ESCROW
CANON INC NPV	CARLYLE REALTY III LP	CBA COMMERCIAL SMAL 1A A1 144A
CANTEL MEDICAL CORP	CARLYLE REALTY PARTNERS IV LP	CBA COMMERCIAL SMAL 1A A2 144A
CANWEST MEDIA INC SER SUB NT	CARLYLE REALTY PARTNERS VI LP	CBA COMMERCIAL SMAL 1A A3 144A
CAP CANA S A	CARLYLE REALTY PARTNERS VII LP	CBA COMMERCIAL SMAL 2A X1 144A
CAP GEMINI CFD	CARLYLE REALTY V LP	CBL & ASSOCIATES LP
CAP GEMINI SA	CARMAX AUTO OWNER TRUST 2 1 A3	CBL & ASSOCIATES PROPERTIES IN
CAP SA	CARMAX AUTO OWNER TRUST 2 2 A1	CBOE HOLDINGS INC
CAPCOM CO LTD	CARMAX AUTO OWNER TRUST 2 2 A2	CBRE GROUP INC
CAPELLA HEALTHCARE INC	CARMAX AUTO OWNER TRUST 2 2 A3	CBRE SERVICES INC
CAPITA GROUP ORD CFD	CARMAX AUTO OWNER TRUST 2 3 A4	CBS CORP
CAPITA PLC	CARMAX AUTO OWNER TRUST 2 4 A3	CC HOLDINGS GS V LLC / CROWN C
CAPITAL & COUNTIES PROP CFD	CARMAX INC	CCC SA
CAPITAL & REGIONAL PLC	CARMIKE CINEMAS INC 144A	CCFNB BANCORP INC
CAPITAL AUTO RECEIVABLES 1 A2	CARNIVAL CORP	CCG RECEIVABLES TRUS 1 A2 144A
CAPITAL AUTO RECEIVABLES 2 A3	CARNIVAL PLC	CCL INDUSTRIES INC
CAPITAL AUTO RECEIVABLES 3 A3	CARPENTER TECHNOLOGY CORP	CCL PRODUCTS INDIA LTD
CAPITAL AUTO RECEIVABLES A 1 C	CARREFOUR SA	CCO HLDGS LLC/CCO HLDGS CAP
CAPITAL AUTO RECEIVABLES A 1 D	CARRIAGE SERVICES INC	CCO HOLDINGS LLC / CCO HO 144A
CAPITAL AUTO RECEIVABLES A 3 B	CARRIZO OIL & GAS INC	CCO HOLDINGS LLC / CCO HOLDING
CAPITAL INTERNATIONAL PRIVATE	CARSALES.COM LTD	CCP CDS P ULCDX.IG23 R 1.00%
CAPITAL ONE BANK USA NA	CARTER'S INC	CCP CDX IG19 10Y CME

CCP_IRS_P_LIB3M_100BPS_R2.25%
 CCP_CDS_P_UL_CDX_IG_23_R1.00%
 CCP_CDX_IG19_10Y_CME
 CCP_IRS_P_LIB3M_100BPS_R_2.25%
 CCP_IRS_R_USD-LIBOR-BBA_3M_CM
 CCP_IRS_R_USD-LIBOR-BBA_3M_CM
 CD_2005-CD1_COMMERCIAL_CD1_A4
 CD_2005-CD1_COMMERCIAL_CD1_AJ
 CD_2005-CD1_COMMERCIAL_CD1_AM
 CD_2005-CD1_COMMERCIAL_M_CD1_B
 CD_2005-CD1_COMMERCIAL_M_CD1_C
 CD_2006-CD2_MORTGAGE_T_CD2_A1B
 CD_2006-CD2_MORTGAGE_TR_CD2_A4
 CD_2006-CD3_MORTGAGE_TR_CD3_A5
 CD_2006-CD3_MORTGAGE_TR_CD3_A5
 CD_2007-CD4_COMMERCIAL_CD4_A1A
 CD_2007-CD4_COMMERCIAL_CD4_A4
 CD_2007-CD4_COMMERCIAL_CD4_AJ
 CD_2007-CD5_MORTGAGE_TR_CD5_A4
 CD_2007-CD5_MORTGAGE_TR_CD5_AJ
 CDGJ_COMMERCIAL_BXCH_DPA_144A
 CDGJ_COMMERCIAL_MO_BXCH_A_144A
 CDI_CORP
 CDK_GLOBAL_INC
 CDL_HOSPITALITY_TRUSTS
 CDP_FINANCIAL_INC_144A
 CDS_CO_LTD_CFD
 CDW_CORP/DE
 CDW_LLC / CDW_FINANCE_CORP
 CEB_INC
 CEBU_AIR_INC
 CECEP_COSTIN_NEW_MATERIALS_GRO
 CEDAR_FAIR_LP
 CEDAR_FAIR_LP / CANADA'S_WONDE
 CEDAR_REALTY_TRUST_INC
 CEGEDIM_SA
 CEGID_GROUP_SA
 CEIL_LP
 CELANESE_CORP
 CELANESE_US_HOLDINGS_LLC
 CELESTICA_INC
 CELGENE_CORP
 CELL_BIOTECH_CO_LTD
 CELLAVISION_AB
 CELLCOM_ISRAEL_LTD
 CELLECTIS_SA_CFD
 CEMBRA_MONEY_BANK_AG
 CEMENTIR_HOLDING_SPA
 CEMENTOS_PACASMAYO_SAA_144A
 CEMEX_FINANCE_LLC_144A
 CEMEX_SAB_DE_CV
 CEMEX_SAB_DE_CV_144A
 CEMOF_#2_LP
 CEMOF_1_LP
 CENCOSUD_SA_REGS
 CENIT_AG
 CENOVUS_ENERGY_INC
 CENT_CLO_19_LTD_19A_D_144A
 CENTAMIN_PLC
 CENTAMIN_PLC_CFD
 CENTENE_CORP
 CENTERBRIDGE_CAP_PARTNERS_LP
 CENTERBRIDGE_CAPITAL_PTNRSHIP
 CENTERLINE_HIGH_YIELD_CMBS_FD
 CENTERPOINT_ENERGY_HOUSTON_ELE
 CENTERPOINT_ENERGY_INC
 CENTERPOINT_ENERGY_RESOURCES_C
 CENTERPOINT_ENERGY_RESTOR_1_A3
 CENTERPOINT_ENERGY_TRANSI_1_A1
 CENTERPOINT_ENERGY_TRANSI_A_A1
 CENTERPOINT_ENERGY_TRANSI_A_A2
 CENTERPOINT_ENERGY_TRANSI_A_A4
 CENTERRA_GOLD_INC
 CENTRAIS_ELETRICAS_SANTA_CATAR
 CENTRAL_BANK_OF_NIGERIA
 CENTRAL_CHINA_REAL_ESTATE_LTD
 CENTRAL_GLASS_CO_LTD
 CENTRAL_JAPAN_RAILWAY_CO
 CENTRAL_JAPAN_RAILWAY_CO_CFD
 CENTRAL_PLAZA_HOTEL_PCL
 CENTRAL_SECURITY_10/14_TL
 CENTRAL_SPORTS_CO_LTD
 CENTRALE_LAITIERE
 CENTRICA_PLC
 CENTROTEC_SUSTAINABLE_AG
 CENTURY_ALUMINUM_CO
 CENTURY_CENTER_(MISC_DOCUMENTS)
 CENTURY_COMMUNICATIONS_SHELF_4
 CENTURY_COMMUNICATIONS_SR_NT
 CENTURY_ENKA_LTD
 CENTURY_PROPERTIES_GROUP_INC
 CENTURYLINK_INC
 CENVEO_CORP_144A
 CENVEO_INC
 CEPHEID
 CEQUEL_COMMUNICATIONS_HOL_144A
 CERAMTEC_GROUP_GMBH_REGS
 CERBERUS_INSTITUTIONAL
 CERBERUS_INSTL_PARTNERS_LP
 CERBERUS_LEVERED_LOAN
 CERBERUS_OFFSHORE_LEVERED_LOAN
 CERBERUS_SERIES_THREE_HOLDING
 CERBERUS_SERIES_TWO_HLDGS_LLC
 CERES_GLOBAL_AG_CORP
 CERNER_CORP
 CETIP_SA - MERCADOS_ORGANIZADO
 CETIP_SA-MERCADOS_NPV
 CEWE_STIFTUNG_&_CO_KGAA
 CEYLON_TOBACCO_CO_PLC
 CF_INDUSTRIES_HOLDINGS_INC
 CF_INDUSTRIES_INC
 CFCRE_COMMERCIAL_MO_C1_A2_144A
 CFCRE_COMMERCIAL_MOR_C2_B_144A
 CFH_HOLDINGS_CORP_SER_A_PFD
 CGBAM_COMMERCIAL_M_SMRT_F_144A
 CG-CCRE_COMMERCI_FL1_YTC1_144A
 CG-CCRE_COMMERCI_FL1_YTC2_144A
 CG-CCRE_COMMERCI_FL1_YTC3_144A
 CG-CCRE_COMMERCIAL_FL1_C_144A
 CGCMT_2009-RR1_T_RR1_MA4A_144A
 CGG_SA
 CGI_GROUP_INC
 CH_ROBINSON_WORLDWIDE_INC
 CHAILEASE_HOLDING_CO_LTD
 CHALLENGER_LTD/AUSTRALIA
 CHAMBAL_FERTILIZERS_AND_CHEMIC
 CHAMPION_TECHNOLOGY_HOLDINGS_L
 CHANG_WAH_ELECTROMATERIALS_INC
 CHANNELADVISOR_CORP
 CHAPARRAL_ENERGY_INC
 CHARACTER_GROUP_PLC/THE
 CHARGEURS_SA
 CHARLES_RIVER_LABORATORIES_INT
 CHARLES_RIVER_PARTNERSHIP_XI
 CHARLES_SCHWAB_CORP/THE
 CHARLES_VOEGELE_HOLDING_AG
 CHAROEN_POKPHAND_ENTERPRISE
 CHAROEN_POKPHAND_FOODS_PCL
 CHARTER_COMMUNICATIONS_INC
 CHARTER_HALL_RETAIL_REIT
 CHARTERHOUSE_CAP_PARTNERS_VIII
 CHARTERHOUSE_CAPITAL_PARTNERS
 CHARTERHOUSE_CAPITAL_PTNRS_VII
 CHASE_COMMERCIAL_MORT_1_H_144A
 CHASE_COMMERCIAL_MORT_2_J_144A
 CHASE_FUNDING_LOAN_ACQU_AQ1_A2
 CHASE_ISSUANCE_TRUST_A1_A1
 CHASE_ISSUANCE_TRUST_A2_A2
 CHASE_ISSUANCE_TRUST_A4_A4
 CHASE_ISSUANCE_TRUST_A5_A5
 CHASE_ISSUANCE_TRUST_A6_A
 CHASE_ISSUANCE_TRUST_A6_A6
 CHASE_ISSUANCE_TRUST_A8_A8
 CHASE_ISSUANCE_TRUST_A9_A
 CHASE_ISSUANCE_TRUST_A9_A9
 CHATHAM_INVESTMENT_FUND_QP_IV
 CHC_GROUP_LTD
 CHC_HELICOPTER_SA
 CHECK_POINT_SOFTWARE_TECHNOLOG
 CHECKPOINT_SYSTEMS_INC
 CHEESECAKE_FACTORY_INC/THE
 CHEGG_INC
 CHEMED_CORP
 CHEMICAL_AND_ALLIED_PRODUCTS_P
 CHEMOURS_CO/THE
 CHEMOURS_CO/THE_144A
 CHEMRING_GROUP_PLC
 CHEMTURA_CORP
 CHEMTURA_CORPORATION
 CHENIERE_ENERGY_INC
 CHENIERE_ENERGY_PARTNERS_LP
 CHEQUERS_XV_LP
 CHESAPEAKE_ENERGY_CORP
 CHESAPEAKE_FUNDING_L_1A_A_144A
 CHESAPEAKE_FUNDING_L_2A_A_144A
 CHESAPEAKE_FUNDING_L_2A_B_144A
 CHESAPEAKE_LODGING_TRUST

CHESHAM FINANCE DISC	CHINASOFT INTERNATIONAL LTD	CIE GENGEOPHYSIOU EUR2 CFD
CHESTER CNTY PA	CHIP ENG SENG CORP LTD	CIENA CORP
CHEUNG KONG INFRASTRUCTURE HOL	CHIPBOND TECHNOLOGY CORP	CIFC FUNDING 2006- 1A B2L 144A
CHEUNG KONG PROPERTY HOLDINGS	CHIPMOS TECHNOLOGIES BERMUDA L	CIFI HOLDINGS GROUP CO LTD
CHEVRON CORP	CHIPOTLE MEXICAN GRILL INC	CIGNA CORP
CHEVRON LUBRICANTS LANKA PLC	CHIQUITA BRANDS INTERNATIONAL	CIMAREX ENERGY CO
CHEVRON PHILLIPS CHEMICAL 144A	CHIYODA CO CFD	CIMB GROUP HOLDINGS BHD
CHI OVERHEAD 8/11 TLB	CHIYODA CORP	CIMC ENRIC HOLDINGS LTD
CHIBA BANK LTD CFD	CHIYODA INTEGR CO LTD	CIMIC GROUP LTD
CHIBA BANK LTD/THE	CHL MORTGAGE PASS-THROU 60 3A1	CIMPOR FINANCIAL OPERATIO 144A
CHICAGO BRIDGE & IRON CO NV	CHL MORTGAGE PASS-THROUG 21 A1	CINCINNATI BELL INC
CHICAGO IL	CHOCOLADEFABRIKEN LINDT & SPRU	CINCINNATI FINANCIAL CORP
CHICAGO IL O'HARE INTERNATIONA	CHOICE HOTELS INTERNATIONAL IN	CINEDIGM CORP
CHICAGO IL TRANSIT AUTH SALES	CHOPPIES ENTERPRISES LTD	CINEDIGM CORP 144A
CHICONY POWER TECHNOLOGY CO LT	CHORI CO LTD	CINEMARK HOLDINGS INC
CHICO'S FAS INC	CHORUS AVIATION INC	CINEMARK USA INC
CHILE GOVERNMENT INTERNATIONAL	CHR HANSEN HOLDING A/S	CINTAS CORP
CHIMEI MATERIALS TECHNOLOGY CO	CHRISTIAN DIOR CFD	CINTAS CORP NO 2
CHIMERA INVESTMENT CORP	CHRISTIAN DIOR SE	CINVEN FD FOURTH
CHIMERIX INC	CHRISTOPHER & BANKS CORP	CINVEN FUND (FIFTH) L.P
CHIMNEY CO LTD	CHROMA ATE INC	CIPHER PHARMACEUTICALS INC
CHINA AGRI-INDUSTRIES HOLDINGS	CHRYSCAPITAL III LLC	CIPUTRA SURYA TBK PT
CHINA AIRLINES LTD	CHRYSCAPITAL IV LLC	CIRCLE OIL PLC
CHINA ANIMAL HEALTHCARE LTD	CHRYSCAPITAL V LLC	CIRQUE DE SOLEIL 6/15 COV-LITE
CHINA AOYUAN PROPERTY GROUP LT	CHRYSLER AUTOMOTIVE 1/14 TLB	CIRQUE DUSOLEL 6/15 COV-LT 2ND
CHINA BILLION RESOURCES LTD	CHRYSLER AUTOMOTIVE 6/13 TLB	CISCO SYSTEMS INC
CHINA CINDA ASSET MANAGEMENT C	CHRYSLER CAPITAL AU AA A1 144A	CIT GROUP INC
CHINA CONSTRUCTION BANK CORP	CHRYSLER CAPITAL AU AA A3 144A	CIT RV TRUST 1999-A A B
CHINA CORD BLOOD CORP	CHRYSLER CAPITAL AUT AA C 144A	CITCO (6/11)TL
CHINA EASTERN AIRLINES CORP LT	CHS/COMMUNITY HEALTH SYSTEMS I	CITGO PETROLEUM CORP 144A
CHINA FOODS LTD	CHUANG'S CHINA INVESTMENTS LTD	CITIBANK CREDIT CARD ISS A1 A1
CHINA FORESTRY HOLDINGS CO LTD	CHUBB CORP/THE	CITIBANK CREDIT CARD ISS A2 A2
CHINA LESSO GROUP HOLDINGS LTD	CHUBU ELECTRIC POWER CO INC	CITIBANK CREDIT CARD ISS A3 A3
CHINA LIFE INSURANCE CO LTD	CHUDENKO CORP CFD	CITIBANK CREDIT CARD ISS A4 A4
CHINA LILANG LTD	CHUETSU PULP & PAPER CFD	CITIBANK CREDIT CARD ISS A6 A6
CHINA LUMENA NEW MATERIALS COR	CHUETSU PULP & PAPER CO LTD	CITIBANK CREDIT CARD ISS A7 A7
CHINA MACHINERY ENGINEERING CO	CHUGAI PHARMACEUTICAL CO LTD	CITIBANK CREDIT CARD ISS A8 A8
CHINA MENGNIU DAIRY CO LTD	CHUGOKU BANK LTD/THE	CITIBANK CREDIT CARD ISS A9 A9
CHINA MERCHANTS CHINA DIRECT I	CHUGOKU ELECTRIC POWER CO INC/	CITIC LTD REGS
CHINA MERCHANTS HOLDINGS INTER	CHUGOKU MARINE PAINTS LTD	CITIC RESOURCES HOLDINGS LTD
CHINA METAL PRODUCTS	CHUN SING ENGINEERING HOLDINGS	CITIC TELECOM INTERNATIONAL HO
CHINA MING YANG WIND POWER GRO	CHUO MITSUI TRUST HLDGS CFD	CITICORP MORTGAGE SECURI 3 1A9
CHINA MOBILE LTD	CHURCH & DWIGHT CO INC	CITIGROUP CAPITAL XIII
CHINA OVERSEAS LAND & INVESTME	CHURCHILL DOWNS INC	CITIGROUP COMMER RR3 MLSR 144A
CHINA POWER INTERNATIONAL DEVE	CHUY'S HOLDINGS INC	CITIGROUP COMMERC I GC15 D 144A
CHINA RESOURCES ENTERPRISE LTD	CI FINANCIAL INC	CITIGROUP COMMERCIAL M GC11 A2
CHINA SHENHUA ENERGY CO LTD	CIA CERVECERIAS UNIDAS SA	CITIGROUP COMMERCIAL M GC15 A4
CHINA SILVER GROUP LTD	CIA DE DISTRIBUCION INTEGRAL L	CITIGROUP COMMERCIAL M GC17 A2
CHINA SINGYES SOLAR TECHNOLOGI	CIA DE GAS DE SAO PAULO - COMG	CITIGROUP COMMERCIAL M GC25 A4
CHINA SKY CHEMICAL FIBRE CO LT	CIA DE MINAS BUENAVENTURA SAA	CITIGROUP COMMERCIAL M GC27 A5
CHINA STEEL CORP	CIA ENERGETICA DO CEARA	CITIGROUP COMMERCIAL MOR C5 A4
CHINA SUNSINE CHEMICAL HOLDING	CIA PARANAENSE DE ENERGIA	CITIGROUP COMMERCIAL MOR C6 A4
CHINA SYNTHETIC RUBBER CORP	CIA SIDERURGICA NACIONAL SA	CITIGROUP COMMERCIAL MOR C6 AM
CHINA TAIPING INSURANCE HOLDIN	CIA SUD AMERICANA DE VAPORES S	CITIGROUP INC
CHINA TELECOM CORP LTD	CID GREATER CHINA VENTURE	CITIGROUP MORTGAGE LOAN HE3 A
CHINA UNICOM HONG KONG LTD	CIE DE SAINT-GOBAIN	CITIMORTGAGE ALTERNATI A3 1A13
CHINA YUCHAI INTERNATIONAL LTD	CIE D'ENTREPRISES CFE	CITIZEN HOLDINGS CO LTD
CHINA ZHENG TONG AUTO SERVICES	CIE FINANCIERE RICHEMONT SA	CITIZENS & NORTHERN CORP
CHINA ZHONGWANG HOLDINGS LTD	CIE GENERALE DES ETABLISSEMENT	CITIZENS BANK NA/PROVIDENCE RI

CITIZENS FINANCIAL GROUP INC	CNH INDUSTRIAL CAPITAL LLC	COLONY INVESTORS VIII LP
CITIZENS FINANCIAL SERVICES IN	CNH INDUSTRIAL NV	COLONY TX LOCAL DEV CORP SALES
CITRIX SYSTEMS INC	CNO FINANCIAL GROUP INC	COLOPL INC
CITY CENTER MEZZ TERM B	CNOOC FINANCE 2013 LTD	COLOPLAST A/S
CITY DEVELOPMENTS LTD	CNOOC FINANCE 2015 AUSTRALIA P	COLORADO ST BLDG EXCELLENT SCH
CITY NATIONAL CORP/CA	CNOOC FINANCE 2015 USA LLC	COLRUYT SA
CITY OF KIEV UKRAINE VIA REGS	CNOOC LTD	COLTENE HOLDING AG
CJ O SHOPPING CO LTD	CNP ASSURANCES	COLUMBIA PIPELINE GROUP I 144A
CK HUTCHISON HOLDINGS LTD	CNP ASSURANCES CFD	COLUMBIA PIPELINE GROUP INC
CKH FOOD & HEALTH LTD	CO INVESTMENT FUND (THE) II LP	COLUMBIA PIPELINE PARTNERS LP
CKX 12/11 (FIXED 9%) TLB	COACH INC	COLUMBIA PROPERTY TRUST INC
CLARCOR INC	COBALT CMBS COMMERCIAL M C3 AJ	COLUMBIA SPORTSWEAR CO
CLAREGOLD TRUST	COBALT INTERNATIONAL ENERGY IN	COLUMBUS GA HOSP AUTH
CLARIANT AG	COBHAM PLC	COLUMBUS GA WTR & SWR REVENUE
CLAS OHLSON AB	COBHAM PLC CFD	COLUMBUSNOVA CLO LTD 1A E 144A
CLAUDE RESOURCES INC	COBIZ FINANCIAL INC	COM2USCORP
CLAYTON DUBILIER & RICE VI LP	COCA COLA CENTRAL CFD	COMCAST CABLE COMMNS EXCH NTS
CLEAN HARBORS INC	COCA COLA HBC CFD	COMCAST CABLE COMMUNICATIONS H
CLEANUP CORP	COCA-COLA AMATIL LTD	COMCAST CORP
CLEANUP CORP Y50 CFD	COCA-COLA CO/THE	COMCEL TRUST VIA COMUNICA 144A
CLEAR CHANNEL OUTDOOR HOLDINGS	COCA-COLA EAST JAPAN CO LTD	COMED FINANCING III
CLEAR CHANNEL WORLDWIDE HOLDIN	COCA-COLA ENTERPRISES INC	COMERICA INC
CLEAR MEDIA LTD	COCA-COLA FEMSA SAB DE CV	COMFORTDELGRO CORP LTD
CLEARSTONE VENTURE PARTNERS	COCA-COLA HBC AG	COMM 2005-C6 MORTGAGE T C6 A5A
CLEARWATER PAPER CORP	COCA-COLA ICECEK AS	COMM 2005-C6 MORTGAGE TR C6 AJ
CLEARWATER SEAFOODS INC	COCA-COLA WEST CO LTD	COMM 2005-C6 MORTGAGE TRU C6 B
CLEARWIRE COMMUNICATIONS 144A	COCHLEAR LTD	COMM 2005-LP5 MORTG LP5 E 144A
CLEAVER-BROOKS INC 144A	COCOA FUTURE (NYB)	COMM 2005-LP5 MORTG LP5 F 144A
CLECO CORP	COCOKARA FINE HOLDINGS INC CFD	COMM 2006-C7 MORTGAGE TR C7 A4
CLERESTORY PARTNERS LP	COCO'S JAPAN CO LTD	COMM 2006-C8 MORTGAGE TR C8 A4
CLESSIDRA CAPITAL PARTNERS II	CODE HENNESSY & SIMMONS	COMM 2007-C9 MORTGAGE TR C9 A4
CLEVELAND ELECTRIC ILLUMINATIN	CODE HENNESSY & SIMMONS III LP	COMM 2007-C9 MORTGAGE TRU C9 B
CLICKS GROUP LTD	CODEHENNESSY & SIMMONS IV L.P	COMM 2007-C9 MORTGAGE TRU C9 C
CLICKSOFTWARE TECHNOLOGIES LTD	CODORUS VALLEY BANCORP INC	COMM 2010-C1 MORTGAG C1 D 144A
CLIFFS NATURAL RESOURCES INC	COFACE SA	COMM 2012-CCRE1 MOR CR1 D 144A
CLONDALKIN 3/15 TL	COFFEE 'C' FUTURE (NYB)	COMM 2012-CCRE1 MORTGAGE CR1 C
CLOROX CO/THE	COFFEE ROBUSTA 10TN FUT (LIF)	COMM 2012-CCRE2 MOR CR2 E 144A
CLOSE BROTHERS GROUP PLC	COGECO CABLE INC	COMM 2012-CCRE2 MOR CR2 F 144A
CLOSE BROTHERS GROUP PLC CFD	COGECO INC	COMM 2012-CCRE2 MOR CR2 G 144A
CLOUD PEAK ENERGY RESOURCES LL	COGENT COMMUNICATIONS GRO 144A	COMM 2012-CCRE2 MORTGAG CR2 A4
CLP HOLDINGS LTD	COGNETAS FUND II 'B' LP	COMM 2012-CCRE4 MOR CR4 D 144A
CME GROUP INC/IL	COGNEX CORP	COMM 2012-CCRE4 MORTGAG CR4 A3
CMIC CO LTD NPV CFD	COGNIZANT TECHNOLOGY SOLUTIONS	COMM 2012-CCRE5 MOR CR5 D 144A
CMS ENERGY CORP	COHEN CAPITAL LLC TRANCHE 1	COMM 2012-LC4 MORTG LC4 D 144A
CMWLTH FING AUTH PA	COINMACH 5/13 COV-LITE TLB	COMM 2012-LC4 MORTGAGE T LC4 C
CNA FINANCIAL CORP	CO-INVESTMENT 2000 FUND L P	COMM 2013-CCRE10 M CR10 C 144A
CNB FINANCIAL CORP/PA	COL CAPITAL LTD CODE 00383	COMM 2013-CCRE10 M CR10 D 144A
CNH EQUIPMENT TRUST 2011- C A4	COLE-PARMER 8/14 COV-LITE 2ND	COMM 2013-CCRE12 M CR12 D 144A
CNH EQUIPMENT TRUST 2012- B A3	COLFAX CORP	COMM 2013-CCRE12 MORTGA CR12 C
CNH EQUIPMENT TRUST 2012- C A3	COLGATE PALMOLIVE	COMM 2013-CCRE13 MORTG CR13 A1
CNH EQUIPMENT TRUST 2012- D A3	COLGATE-PALMOLIVE CO	COMM 2013-CCRE6 MORTGAG CR6 A2
CNH EQUIPMENT TRUST 2013- A A3	COLLATERALIZED CP DISC	COMM 2013-CCRE7 MOR CR7 D 144A
CNH EQUIPMENT TRUST 2013- D A2	COLLER INTERNATIONAL PARTNERS	COMM 2013-CCRE8 MORTGAG CR8 A5
CNH EQUIPMENT TRUST 2013-A A B	COLLIERS INTL GROUP INC	COMM 2013-CCRE9 MOR CR9 C 144A
CNH EQUIPMENT TRUST 2014- C A1	COLLINS FOODS LTD	COMM 2013-CCRE9 MOR CR9 D 144A
CNH EQUIPMENT TRUST 2015- A A3	COLOMBIA GOVERNMENT INTERNATIO	COMM 2013-CCRE9 MORTGAG CR9 A1
CNH EQUIPMENT TRUST B A1	COLOMBIAN TES	COMM 2013-LC6 MORTG LC6 D 144A
CNH INDUSTRIAL - NV CFD	COLONY AMERICAN HOME 1A A 144A	COMM 2013-LC6 MORTG LC6 E 144A
CNH INDUSTRIAL AMERICA LLC	COLONY CAPITAL INC	COMM 2014-CCRE15 M CR15 D 144A

COMM 2014-CCRE15 MORTG CR15 A4	COMPUTACENTER PLC	COOPERATIEVE CENTRALE RAI 144A
COMM 2014-CCRE16 MORT CR16 ASB	COMPUTER ENGINEERING & CONSULT	COOPERATIEVE CENTRALE RAI REGS
COMM 2014-CCRE17 M CR17 D 144A	COMPUTER MODELLING GROUP LTD	COOPERATIEVE CENTRALE RAIFFEIS
COMM 2014-CCRE18 MORTG CR18 A5	COMPUTER SCIENCES CORP	COP I LLC
COMM 2014-CCRE19 M CR19 D 144A	COMPUTER TASK GROUP INC	COPA 529 ALT
COMM 2014-CCRE19 MORTG CR19 A4	COMPUTERSHARE LTD	COPA 529 LP
COMM 2014-CCRE19 MORTG CR19 A5	COMSTOCK RESOURCES INC	COPA HOLDINGS SA
COMM 2014-CCRE20 MORTG CR20 A4	COMSYS HOLDINGS NPV CFD	COPA KEYSTONE LP
COMM 2014-CCRE20 MORTG CR20 AM	CONAGRA FOODS INC	COPART INC
COMM 2014-CCRE21 MORTG CR21 A3	CONCENTRA 4/15 TL	COPPER FUTURE (CMX)
COMM 2014-KYO MORTG KYO D 144A	CONCHO RESOURCES INC	COPPER FUTURE (LME)
COMM 2014-KYO MORTG KYO E 144A	CONCORDIA 3/15 COV-LITETL	COPPER MOUNTAIN MINING CORP
COMM 2014-LC15 MORTGAG LC15 A2	CONCORDIA HEALTHCARE CORP	CORBION NV
COMM 2014-LC15 MORTGAGE LC15 C	CONCORDIA HEALTHCARE CORP 144A	CORE INDUSTRIAL TR CALW G 144A
COMM 2014-PAT MORTG PAT E 144A	CONE MIDSTREAM PARTNERS LP	CORE INDUSTRIAL TR WEST F 144A
COMM 2014-UBS2 MOR UBS2 D 144A	CONEXIO CORP	CORELOGIC INC/UNITED STATES
COMM 2014-UBS3 MORTGAG UBS3 A4	CONFIE SEGUROS 11/12 TL	CORENERGY INFRASTRUCTURE TRUST
COMM 2015-CCRE23 CR23 CME 144A	CONNECTICUT LIGHT & POWER CO/T	CORETRONIC CORP
COMM 2015-DC1 MORTGAGE DC1 A5	CONNECTICUT ST	CORIO NV
COMM 2015-LC19 MORTGAG LC19 A4	CONNECTONE BANCORP INC	CORIO NV EUR10
COMMERCE BANCSHARES INC/MO	CONOCOPHILLIPS	CORN FUTURE (CBT)
COMMERCIAL BANK OF CEYLON PLC	CONOCOPHILLIPS CO	CORNERSTONE ONDEMAND INC
COMMERCIAL INTERNATIONAL BANK	CONOCOPHILLIPS HOLDING CO	CORNING INC
COMMERCIAL METALS CO	CONSECO FINANCE SECURITIZ 4 A4	CORONADO BAY CLUB (MISC
COMMERCIAL MORTGAGE TRU GG5 A5	CONSECO FINANCIAL CORP 2 A5	CORP ANDINA DE FOMENTO
COMMERCIAL MORTGAGE TRU GG7 A4	CONSECO FINANCIAL CORP 3 A7	CORP INMOBILIARIA VESTA SAB DE
COMMERCIAL MORTGAGE TRU GG9 AM	CONSOL ENERGY INC	CORP NACIONAL DEL COBRE D 144A
COMMERCIAL MTG 99-C1 144A	CONSOLIDATED COMMUNICATIONS IN	CORPBANCA SA
COMMERZBANK AG	CONSOLIDATED EDISON CO OF NEW	CORPORATE OFFICE PROPERTIES LP
COMMERZBANK AG 144A	CONSOLIDATED EDISON INC	CORPORATE OFFICE PROPERTIES TR
COMMIT TO PUR FHLMC GOLD SFM	CONSOLVE INCORPORATED SER D	CORPUS CHRISTI TX INDEP SCH DI
COMMIT TO PUR FNMA SF MTG	CONSOLVE INCORPORATED SER E	CORRECTIONS CORP OF AMERICA
COMMIT TO PUR GNMA II JUMBOS	CONSORT MEDICAL PLC	COSAN LTD
COMMIT TO PUR GNMA SF MTG	CONSTELLATION BRANDS INC	COSAN LUXEMBOURG SA 144A
COMMODITY FUND OF HEDGE FUNDS	CONSTELLATION SOFTWARE INC	COSMOS PHARMACEUTICAL CORP
COMMON FUND NEW LEADERS LP	CONSTELLIS HOLDINGS LLC / 144A	COSTA RICA GOVERNMENT INT 144A
COMMONWEALTH BANK OF AUST REGS	CONSUMER PORTFOLIO SERVICES IN	COSTA RICA GOVERNMENT INT REGS
COMMONWEALTH BANK OF AUSTRALIA	CONSUMER STAPLES SPDR	COSTAR GROUP INC
COMMONWEALTH EDISON CO	CONSUMERS ENERGY CO	COSTCO WHOLESALE CORP
COMMSCOPE 5/15 INCREMENTAL	CONSUN PHARMACEUTICAL GROUP LT	COTT BEVERAGES INC
COMMSCOPE HOLDING CO INC	CONTACT ENERGY LTD	COTT CORP
COMMSCOPE HOLDING CO INC 144A	CONTANGO OIL & GAS CO	COTTON NO 2 FUTURE (NYB)
COMMSCOPE INC 144A	CONTECH ENGINEERED 6/13 COV-LI	COTY INC
COMMSCOPE TECHNOLOGIES FI 144A	CONTIMORTGAGE HOME EQUIT 4 B1F	COULEE WA MED FNDTN REVENUE
COMMUNICATIONS SALES & LE 144A	CONTINENTAL AG	COUNCIL OF EUROPE DEVELOPMENT
COMMUNICATIONS SALES & LEASING	CONTINENTAL AIRLINES 2000-2 CL	COUNTRY GARDEN HOLDINGS C REGS
COMMUNICATIONS SALES 3/15 TLB	CONTINENTAL AIRLINES 2005-ERJ1	COUNTRYWIDE ASSET-B BC2 N 144A
COMMUNITY CHOICE FINANCIAL INC	CONTINENTAL AIRLINES 2007-1 CL	COUNTRYWIDE ASSET-BACKED 5 2A2
COMMUNITY FIRST FD	CONTINENTAL AIRLINES 2010-1 CL	COUNTRYWIDE CFD
COMMUNITY HEALTH 5/15 TLG	CONTINENTAL AIRLINES 2012-2 CL	COUNTRYWIDE HOME EQUITY LO A A
COMMUNITY HEALTH 5/15 TLH	CONTINENTAL BUILDING PRODUCTS	COUNTRYWIDE PLC
COMMUNITY HEALTH SYSTEMS INC	CONTINENTAL HOLDINGS CORP	COVANTA HOLDING CORP
COMMVault SYSTEMS INC	CONTINENTAL RESOURCES INC/OK	COVENANT SURGICAL PARTNER 144A
COMPAGNIE DE SAINT-GOBAIN CFD	CONVERGEONE 6/14 COV-LITE TL	COVENTRY HEALTH CARE INC
COMPASS BANK	CONVERGYS CORP	COVIDIEN INTERNATIONAL FINANCE
COMPASS GROUP GBPO.10625 CFD	CON-WAY INC	COVIS PHARMA 4/13 TL
COMPASS GROUP PLC	COOPER COS INC/THE	COVISINT CORP
COMPASS MINERALS INTERNATIONAL	COOPER GAY SWETT & CRAWFORD	COWEN GROUP INC
COMPEQ MANUFACTURING CO LTD	COOPER TIRE & RUBBER CO	COWEN GROUP INC 144A

COX COMMUNICATIONS INC 144A	CRESCO LTD	CULLEN/FROST BANKERS INC
COYOTE 3/15 COV-LITE TL	CREST 2000 1 LTD CL D 144A	CUMMINS INC
CP FCC HOLDINGS LLC	CREST 2000-1 LTD 1A E 144A	CUMMINS INDIA LTD
CPA GLOBAL 11/13 (USD)	CREST 2001-1 LTD 1A C 144A	CUMULUS MEDIA HOLDINGS INC
CPAFVC716X2 OAKTREE LOAN FUND	CREST CLARENDON STR 021 D 144A	CUNNINGHAM LINDSEY 12/12 CO TL
CPP 12/12 COV-LITE TL	CREST G STAR 2001 2 144A	CUNNINGHAM LINDSEY 12/12 TL
CPS AUTO RECEIVABLES B C 144A	CREST NICHOLSON HLDGS LTD CFD	CURO HEALTH 1/15 TL
CPS AUTO RECEIVABLES B D 144A	CREST NICHOLSON HOLDINGS PLC	CURTISS-WRIGHT CORP
CPS AUTO RECEIVABLES C C 144A	CRESTVIEW CAPITAL PARTNERS LP	CUSTOMERS BANCORP INC
CPS AUTO RECEIVABLES C D 144A	CRESTVIEW PARTNERS II PF LP	CUTWATER 2014-I LTD 1A C 144A
CPS AUTO RECEIVABLES D C 144A	CRESTVIEW PARTNERS III LP	CUTWATER 2015-I LTD 1A D1 144A
CR BARD INC	CRESTWOOD MIDSTREAM PARTNERS L	CVC BRASIL OPERADORA E AGENCIA
CRACKER BARREL OLD COUNTRY STO	CRH ORD EURO.32 CFD	CVC CAPITAL PARTNERS ASIA
CRAMO OYJ	CRH PLC	CVC EUROPEAN EQUITY PART V
CRANE CO	CRITEO SA	CVENT INC
CRANSWICK PLC	CRODA INTERNATIONAL CFD	CVI GLOBAL VALUE FUND A LP
CRATOS CLO LTD 1A E 144A	CRODA INTERNATIONAL PLC	CVR ENERGY INC
CREADES AB	CROMWELL PROPERTY GROUP	CVR REFINING LLC / COFFEYVILLE
CREATIVE SENSOR INC	CRONOS CONTAINERS PR 1A A 144A	CVR REFINING LP
CREDICORP LTD	CROOZ INC CFD	CVS GROUP PLC
CREDIT ACCEPTANCE CORP	CROSS ATLANTIC TECHNOLOGY FUND	CVS HEALTH CORP
CREDIT AGRICOLE SA	CROSSAMERICA PARTNERS LP	CVS PASS-THROUGH TRUST
CREDIT AGRICOLE SA 144A	CROWN AMERICAS LLC / CROWN AME	CVS PASS-THROUGH TRUST 144A
CREDIT AGRICOLE SA CFD	CROWN CASTLE INTERNATIONAL COR	CWABS INC ASSET-BACKED C 5 MF1
CREDIT ANALYSIS & RESEARCH LTD	CROWN CASTLE TOWERS LLC 144A	CWABS REVOLVING HOME EQUI O 1A
CREDIT LINKED ENHANCED AS 144A	CROWN HOLDINGS INC	CWABS REVOLVING HOME EQUI P 2A
CREDIT SAISON CO LTD	CROWN MEDIA HOLDINGS INC	CWABS REVOLVING HOME EQUI U 2A
CREDIT SUISSE AG 144A	CROWN RESORTS LTD	CWABS REVOLVING HOME EQUI I A
CREDIT SUISSE AG/GUERNSEY REGS	CRRC CORP LTD	CWHEQ REVOLVING HOME EQ F 2A1A
CREDIT SUISSE CASH COLLATERAL	CRUCIALTEC CO LTD	CWHEQ REVOLVING HOME EQUI A 2A
CREDIT SUISSE COMMERC C2 C 144A	CRUDE OIL FUTURE (NYM)	CWHEQ REVOLVING HOME EQUI C 2A
CREDIT SUISSE COMMERC C1 AMFL	CSAIL 2015-C1 COMMERCIAL C1 A4	CWHEQ REVOLVING HOME EQUI D 2A
CREDIT SUISSE COMMERCIAL C1 AJ	CSC HOLDINGS LLC	CWHEQ REVOLVING HOME EQUI E 2A
CREDIT SUISSE COMMERCIAL C3 AM	CSE GLOBAL LTD	CWHEQ REVOLVING HOME EQUI F 1A
CREDIT SUISSE FB 02 26 B5 144A	CSG SYSTEMS INTERNATIONAL INC	CWHEQ REVOLVING HOME EQUI G 2A
CREDIT SUISSE FB 02 26 IV B3	CSI PROPERTIES LTD	CWHEQ REVOLVING HOME EQUI I 1A
CREDIT SUISSE FB 02 CKS4 144A	CSL LTD	CWHEQ REVOLVING HOME EQUI I 2A
CREDIT SUISSE FB 02-CP3 144A	CSMC MORTGAGE-BACKED TR 7 11A4	CWHEQ REVOLVING HOME EQUI A A
CREDIT SUISSE FB 98-C2 144A	CSMC MORTGAGE-BACKED TRU 7 9A5	CWHEQ REVOLVING HOME EQUI B A
CREDIT SUISSE FIRS CKN5 H 144A	CSMC SERIES 2014-IC ICE C 144A	CWMBS REPERFORMING 02-R3 144A
CREDIT SUISSE FIRS CPN1 G 144A	CSMC TRUST 2013-I IVR3 A1 144A	CWMBS REPERFORMING LN 02-2 2B5
CREDIT SUISSE FIRST BO FIX1 A5	CSMC TRUST 2014-TI TIKI D 144A	CWMBS REPERFORMING LN 03-R1
CREDIT SUISSE FIRST BOST 5 6A3	CSMC TRUST 2014-USA USA D 144A	CYAN INC 144A
CREDIT SUISSE FIRST BOST C3 AJ	CSMC TRUST 2015-DE DEAL D 144A	CYBERARK SOFTWARE LTD
CREDIT SUISSE FIRST BOST C5 AM	CSMC TRUST 2015-DE DEAL F 144A	CYDSA SAB DE CV
CREDIT SUISSE FIRST BOST INTL	CSR LTD	CYPRESS SEMICONDUCTOR CORP
CREDIT SUISSE FIRST BOSTO C4 B	CSR PLC	CYRUSONE INC
CREDIT SUISSE FIRST C1 H 144A	CSS INDUSTRIES INC	CYRUSONE LP / CYRUSONE F1 144A
CREDIT SUISSE GROUP AG	CST BRANDS INC	CYRUSONE LP / CYRUSONE FINANCE
CREDIT SUISSE GROUP AG 144A	CSU CARDSYSTEM SA	CYS INVESTMENTS INC
CREDIT SUISSE GROUP FUNDI 144A	CSX CORP	CYTEC INDUSTRIES INC
CREDIT SUISSE GROUP INSTL C/D	CTBC FINANCIAL HOLDING CO LTD	CYTORI THERAPEUTICS INC
CREDIT SUISSE NIMS TR 3 B 144A	CTI ENGINEERING CO LTD	CZECH REPUBLIC GOVERNMENT BOND
CREDIT SUISSE USA INC	CTS EVENTIM AG & CO KGAA	D CARNEGIE & CO AB
CREDIT SUISSE/NEW YORK NY	CTT-CORREIOS DE PORTUGAL SA	D&L INDUSTRIES INC
CREDITO REAL SAB DE CV SOFOM E	CUB ELECPARTS INC	DAE AVIATION (STANDARD AERO)
CREDT 2004 1 LTD	CUBESMART	DAE HAN FLOUR MILLS CO LTD
CREE INC	CUBESMART LP	DAECHANG FORGING CO LTD
CRESCENT POINT ENERGY CORP	CUI GLOBAL INC	DAEDONG CO LTD

DAEDUCK ELECTRONICS CO	DAIWABO HOLDINGS CO LTD	DELEK GROUP LTD
DAEHAN STEEL CO LTD	DALLAS CNTY TX HOSP DIST	DELEK LOGISTICS PARTNERS LP
DAESANG HOLDINGS CO LTD	DANA HOLDING CORP	DELEK US HOLDINGS INC
DAESUNG ENERGY CO LTD	DANAHER CORP	DELHAIZE GROUP
DAESUNG HOLDINGS CO LTD	DANIELI & C OFFICINE MECCANICH	DELICA FOODS CO LTD CFD
DAEWON SAN UP CO LTD	DANONE CFD	DELL 6/15 COV-LITE TLB2
DAH CHONG HONG HOLDINGS LTD	DANONE SA	DELL 9/13 (USD) COV-LITE TLC
DAH SING FINANCIAL HOLDINGS LT	DANSKE BANK A/S	DELL EQUIPMENT FINANC 1 C 144A
DAI NIPPON PRINTING CO LTD	DANSKE BANK A/S 144A	DELL EQUIPMENT FINANC 1 D 144A
DAI NIPPON TORYO CFD	DANTO HOLDINGS CORP CFD	DELL INC
DAICEL CORP	DANVILLE MANAGEMENT UNIT	DELPHI AUTOMOTIVE PLC
DAI-CHI LIFE INS CO LTD CFD	DAOU DATA CORP	DELPHI CORP
DAIDO METAL CO Y50 CFD	DAPHNE INTERNATIONAL HOLDINGS	DELPHI FINANCIAL GROUP INC
DAIDO STEEL CO LTD	DARDEN RESTAURANTS INC	DELTA AIR LINES 2002-1 CLASS G
DAIFUKU CO LTD	DARLING INGREDIENTS INC	DELTA AIR LINES 2010-1 CLASS A
DAIHATSU DIESEL MANUFACTURING	DARMA HENWA TBK PT	DELTA AIR LINES 2010-2 CLASS A
DAIHATSU MOTOR CO LTD	DART GROUP PLC	DELTA AIR LINES INC
DAIHEN CORP	DASSAULT SYSTEMES	DELTA CORP LTD/ZIMBABWE
DAIHEN CORP CFD	DASSAULT SYSTEMES EURO.5	DELTA DUNIA MAKMUR TBK PT
DAIICHI CHUO KISUO CFD	DASSAULT SYSTEMES SA CFD	DELTA ELECTRONICS INC
DAIICHI JITSUGYO CO LTD	DATATEL 3/14 TLB1	DELTA ELECTRONICS THAILAND PCL
DAIICHI KIGENSO KAGAKU-KOGYO C	DAVE & BUSTER'S ENTERTAINMENT	DELTA LLOYD NV
DAIICHI KOSHO CO CFD	DAVIDE CAMPARI-MILANO SPA	DELUXE 2/14 TL
DAI-ICHI LIFE INSURANCE C 144A	DAVITA 6/14 TLB	DELUXE CORP
DAI-ICHI LIFE INSURANCE CO LTD	DAVITA HEALTHCARE PARTNERS INC	DEMAND MEDIA INC
DAIICHI SANKYO CO LTD	DAX INDEX FUTURE (EUX)	DENA CO LTD
DAIICHI SANKYO COMPANY LTD CFD	DBCCRE 2014-ARCP M ARCP E 144A	DENBURY RESOURCES INC
DAIICHIKOSHO CO LTD	DBS GROUP HOLDINGS LTD	DENHAM COMMODITY PARTNERS VI
DAIKEN CORP	DBS HLDGS SGD1	DENKI KAGAKU KOGYO KK
DAIKIN INDUSTRIES LTD	DBUBS 2011-LC1 MOR LC1A E 144A	DENKI KAGAKU KOGYO Y50
DAIKIN INDUSTRIES Y50	DBUBS 2011-LC1 MOR LC1A F 144A	DENMARK GOVERNMENT BOND
DAIKOKUTENBUSSAN CO LTD	DBUBS 2011-LC1 MOR LC1A G 144A	DENMARK I/L GOVERNMENT BOND
DAIKYONISHIKAWA CORP	DBUBS 2011-LC2 MO LC2A A2 144A	DENSO CORP
DAILY MAIL & GENERAL TRUST PLC	DBUBS 2011-LC2 MOR LC2A D 144A	DENSO CORP CFD
DAILY MAIL&GENERAL TST -A NV	DCC ORD CFD	DENTSPLY INTERNATIONAL INC
DAIMLER AG	DCC PLC	DENTSU INC
DAIMLER FINANCE NORTH AME 144A	DCM HOLDINGS CO LTD	DENTSU INC NPV CFD
DAIMLER FINANCE NORTH AMERICA	DCM SHRIRAM LTD	DENVER CLUB BUILDING BINDER
DAIMLER INTERNATIONAL FIN REGS	DCP MIDSTREAM LLC 144A	DEPFA ACS BANK REGS
DAINICHISEIKA COLOR & CHEMICAL	DCP MIDSTREAM OPERATING LP	DEPOMED INC
DAINIPPON PHARMACEUTICAL CO LT	DCP MIDSTREAM PARTNERS LP	DERICHEBOURG SA
DAIRIBORD HOLDINGS LTD	DCPF VI OIL AND GAS	DERMA SCIENCES INC
DAIRY CREST GROUP PLC	DCT INDUSTRIAL TRUST INC	DERWENT LONDON PLC
DAISAN BANK CFD	DDR CORP	DERWENT LONDON PLC CFD
DAISHINKU CORP Y50 CFD	DE LA RUE ORD CFD	DESTINATION MATERNITY CORP
DAISUE CONSTRUCT JPY50 CFD	DE' LONGHI	DETOUR GOLD CORP
DAISYO CORP CFD	DE MASTER BLENDERS 7/14 (USD)	DEUTSCHE ANNINGTON IMMOBILIEN
DAITO BANK LTD/THE	DE SHAW ORIENTEER FUND LLC	DEUTSCHE BANK AG
DAITO BANK NPV CFD	DEALERTRACK TECHNOLOGIES INC	DEUTSCHE BANK AG/LONDON
DAITO PHARMACEUTICAL CO LTD	DEAN FOODS CO	DEUTSCHE BANK AG/LONDON 144A
DAITO TRUST CONSTRUCTION CO LT	DEAN FOODS CO 144A	DEUTSCHE BOERSE AG
DAIWA HOUSE INDUSTRY CO LTD	DEBENHAMS ORD GBPO.01 (WI) CFD	DEUTSCHE BUNDESREPUBLIK I REGS
DAIWA INDUSTRIES LTD	DEBENHAMS PLC	DEUTSCHE FINANCIAL CAPITA I A2
DAIWA ODAKYU CONST CO CFD	DECHRA PHARMACEUTICALS PLC	DEUTSCHE LUFTHANSA AG
DAIWA OFFICE INVESTMENT CORP	DECKERS OUTDOOR CORP	DEUTSCHE POST AG
DAIWA OFFICE INVESTMENT CP CFD	DEEPAK FERTILISERS & PETROCHEM	DEUTSCHE POST AG NPV
DAIWA SECS GROUP NPV	DEERE & CO	DEUTSCHE TELEKOM AG
DAIWA SECURITIES GROUP INC	DEL MONTE FOODS 2/14 COV-LITE	DEUTSCHE TELEKOM AG NPV (REGD)
DAIWA SECURITIES GROUP INC CFD	DELCLIMA	DEUTSCHE TELEKOM INTERNATIONAL

DEUTSCHE WOHNEN AG	DISCOVER CARD EXECUTION A2 A2	DONG-A Hwasung CO LTD
DEUTSCHE X-TRACKERS MSCI EAF	DISCOVER CARD EXECUTION A3 A3	DONGBU INSURANCE CO LTD
DEUTZ AG	DISCOVER CARD EXECUTION A5 A5	DONGBU SECURITIES CO LTD
DEVA HOLDING AS	DISCOVER CARD EXECUTION B3 B3	DONG-IL CORP
DEVELOP-DC L P	DISCOVER CARD EXECUTION N A2 A	DONGIL INDUSTRIES CO LTD
DEVON ENERGY CORP	DISCOVER FINANCIAL SERVICES	DONGJIN SEMICHEM CO LTD
DEVON FING CORP ULC DEB	DISCOVERY COMMUNICATIONS INC	DONGPENG HOLDINGS CO LTD
DEVON PARK BIOVENTURES LP	DISCOVERY COMMUNICATIONS LLC	DONGSUNG FINETEC CO LTD
DEVRO PLC	DISCOVERY LTD	DONGWON DEVELOPMENT CO LTD
DEVRY EDUCATION GROUP INC	DISH DBS CORP	DONGWON F&B CO LTD
DEX MEDIA INC	DISH NETWORK CORP	DONGYANG E&P INC
DEXCOM INC	DISHMAN PHARMACEUTICALS & CHEM	DORIC NIMROD AIR FINANCE 144A
DEXIA CREDIT LOCAL SA REGS	DIST OF COLUMBIA INCOME TAX SE	DORMAN PRODUCTS INC
DEXIA CREDIT LOCAL SA/NEW 144A	DISTELL GROUP LTD	DOUGLAS EMMETT INC
DEXUS PROPERTY GROUP	DISTILLERIES CO OF SRI LANKA P	DOUTOR NICHIRE HOLDINGS CO LT
DFC FINANCE CORP 144A	DISTRIBUIDORA INTERNACIONAL DE	DOVER CORP
DFDS A/S	DISTRIBUTION FINANCIAL SER 1 D	DOVER STREET VII LP
DGB FINANCIAL GROUP INC	DISTRIBUTION INTERNATIONAL	DOW CHEMICAL CO/THE
DHARMA SATYA NUSANTARA TBK PT	DIVERSIFIED RESTAURANT HOLDING	DOWA HOLDING CO LTD NPV CFD
DHIPAYA INSURANCE PCL	DIXIE GROUP INC/THE	DOWA HOLDINGS CO LTD
DIAGEO CAPITAL PLC	DIXONS CARPHONE PLC	DOWNER EDI LTD
DIAGEO PLC	DJ EURO STOXX IND 50 FUT (EUX)	DOWNSTREAM DEVELOPMENT AU 144A
DIAGEO PLC CFD	DJO FINANCE 4/14 TL	DP WORLD LTD
DIALOG AXIATA PLC	DK UIL CO LTD	DR CI:LABO CO LTD
DIALOG SEMICONDUCTOR PLC	DKSH HOLDING AG	DR HORTON INC
DIAMOND LEASE CO LTD CFD	DLJ MERCHANT BANKING PARTNERS	DR PEPPER SNAPPLE GROUP INC
DIAMOND OFFSHORE DRILLING INC	DLJ MERCHANT BANKING PTNRS LP	DRA GROWTH & INCOME FD VII LLC
DIAMOND RESORTS INTERNATIONAL	DLJ REAL EST CAP PRTNRS II LP	DRA GROWTH AND INCOME VI LLC
DIAMOND RESORTS OWNER 1 B 144A	DLJ REAL ESTATE CAPITAL	DRA GROWTH AND INCOME VIII LLC
DIAMOND RESORTS OWNER 2 B 144A	DLJ REAL ESTATE CAPITAL PRTNRS	DRAEGERWERK AG & CO KGAA
DIAMONDBACK ENERGY INC	DNB ASA	DRAPER FISHER JURVETSON FUND
DIAMONDROCK HOSPITALITY CO	DNB BOLIGKREDITT AS	DRAPER FISHER VII L P
DIASORIN SPA EUR1	DNO ASA	DRAPER TRIANGLE VENTURES
DIC CORPORATION CFD	DNZ PROPERTY FUND LTD	DRAPER TRIANGLE VENTURES II LP
DICK'S SPORTING GOODS INC	DOLBY LABORATORIES INC	DRAPER TRIANGLE VENTURES III
DICKS SPORTING GOODS INC OC	DOLLAR GENERAL CORP	DRAWBRIDGE SPECIAL OPPORT 144A
DICKSON CONCEPTS INTERNATIONAL	DOLLAR TREE 6/15 TLB1	DRAX GROUP ORD GBPO.1155172
DIEBOLD INC	DOLLAR TREE 6/15 TLB2	DREAM INCUBATOR IN NPV CFD
DIGICEL GROUP LTD 144A	DOLLAR TREE INC	DREAM INDUSTRIAL REIT
DIGITAL BROS SPA	DOLLAR TREE INC 144A	DREAMWORKS ANIMATION SKG INC
DIGITAL REALTY TRUST INC	DOLLARAMA INC	DRESSER-RAND GROUP INC
DIGITAL REALTY TRUST LP	DOLPHIN GROUP AS	DREW MARINE 11/13 TL
DIGITALGLOBE INC	DOMINICAN REPUBLIC INTERN 144A	DREYFUS INS CASH ADV-I
DIGITALGLOBE INC 144A	DOMINICAN REPUBLIC INTERN REGS	DREYFUS INST CASH ADVAN PRI 99
DIGNITY HEALTH	DOMINION DIAMOND CORP	DRILLISCH AG
DILIGENT CORP	DOMINION GAS HOLDINGS LLC	DRIL-QUIP INC
DILLARD'S INC	DOMINION MIDSTREAM PARTNERS LP	DRIVE AUTO RECEIVAB AA A1 144A
DINEEQUITY INC	DOMINION RESOURCES INC/VA	DRIVE AUTO RECEIVAB BA A1 144A
DIP CORP	DOMINO'S PIZZA ENTERPRISES LTD	DRIVE CAPITAL FUND I LP
DIRECT CAPITAL FUNDIN 1 D 144A	DOMINO'S PIZZA GROUP PLC	DS SERVICES OF AMERICA IN 144A
DIRECT CAPITAL FUNDIN 2 C 144A	DOMINO'S PIZZA INC	DS SMITH PLC CFD
DIRECT LINE INS GRP PLC CFD	DOMINOS PIZZA UK & IRL CFD	DST SYSTEMS INC
DIRECT LINE INSURANCE GROUP PL	DOMTAR CORP	DSV A/S
DIRECTV	DOMUS BWW PSERS HOLDINGS LLC	DSW INC
DIRECTV HOLDINGS LLC / DIRECTV	DON QUIJOTE HOLDINGS CO LTD	DT AUTO OWNER TRUST 1A D 144A
DIRTT ENVIRONMENTAL SOLUTIONS	DONALDSON CO INC	DT AUTO OWNER TRUST 3A D 144A
DISCO CORP CFD	DONEGAL GROUP INC CL A	DTE ELECTRIC CO
DISCOVER BANK/GREENWOOD DE	DONG AH TIRE & RUBBER CO LTD	DTE ENERGY CO
DISCOVER CARD EXECUTION A1 A1	DONG ENERGY A/S	DTS CORP

DTS CORP CFD	EATON CORP	EL SALVADOR GOVERNMENT IN REGS
DTZ 11/14 2ND LIEN COV-LITE TL	EATON CORP PLC	EL.EN. SPA
DTZ 11/14 TL	EATON VANCE CORP	ELDERS LTD
DU PONT EI DE NEMOURS & CO	EBARA Y50 CFD	ELDORADO GOLD CORP
DUANE STREET CLO IV 4A E 144A	EBARA-UDYLITE NPV CFD	ELECTRIC POWER DEVELOPMENT CO
DUBIN CLARK FUND II LP	EBAY INC	ELECTRICAL COMPONENTS 5/14 TL
DUCOMMUN INC	EBRO FOODS SA	ELECTRICITE DE FRANCE CFD
DUERR AG	EBS BUILDING L L C CL A	ELECTRICITE DE FRANCE SA
DUFF & PHELPS 3/13 TL	EBS LITIGATION L L C CL A	ELECTRICITE DE FRANCE SA REGS
DUFREY AG	EBS PENSION L L C CL A	ELECTRO SCIENTIFIC INDUSTRIES
DUKE ENERGY CAROLINAS LLC	ECHELON FINANCIAL HOLDINGS INC	ELECTROCOMPONENTS PLC
DUKE ENERGY CORP	ECHO ENTERTAINMENT GROUP LTD	ELECTROCOMPONENTS PLC CFD
DUKE ENERGY CORP SR NTS	ECHOSTAR CORP	ELECTROLUX AB
DUKE ENERGY FLORIDA INC	ECKERT & ZIEGLER AG	ELECTRONIC ARTS INC
DUKE ENERGY INDIANA INC	ECLAT TEXTILE CO LTD	ELECTRONICS FOR IMAGING I 144A
DUKE ENERGY PROGRESS INC	ECLIPSE RESOURCES CORP 144A	ELECTRONICS FOR IMAGING INC
DUKE REALTY CORP	ECO SERVICES OPERATIONS L 144A	ELEKTA AB
DUKE REALTY LP	ECOLAB INC	ELEMENTIS PLC
DULUXGROUP LTD	ECONACH CO LTD JPY50 CFD	ELETSON HOLDINGS 144A
DUN & BRADSTREET CORP/THE	ECONET WIRELESS ZIMBABWE LTD	ELEVATION PARTNERS LP
DUNI AB	ECOPETROL SA	ELEVEN BIOTHERAPEUTICS INC
DUNKIN' BRANDS GROUP INC	ECORODOVIAS INFRA E LOG SA	ELI LILLY & CO
DUPONT FABROS TECHNOLOGY LP	EDCON LTD 144A	ELICA SPA
DUPONT PERFORMANCE 1/14 (USD)	EDENRED	ELISA OYJ
DURATA THERAPEUTICS IN	EDION CORP	ELITE ADVANCED LASER CORP
DURATEX SA	EDION CORP NPV CFD	E-LITECOM CO LTD
DUTCH LADY MILK INDUSTRIES BHD	EDISON BROS STORES INC COM NEW	ELITEGROUP COMPUTER SYSTEMS CO
DY9 LEASING LLC	EDISON BROTHERS STORES INC	ELLIS LAKE DOMESTIC FUND LP
DYDO DRINCO INC	EDISON INTERNATIONAL	ELMOS SEMICONDUCTOR AG
DYNACAST 1/15 COV-LITE TL	EDITA FOOD INDUSTRIES SAE	ELRINGKLINGER AG
DYNAMIC MATERIALS CORP	EDLINC STUDENT LOAN A AP 144A	EMAC OWNER TRUST 199 1 A3 144A
DYNEGY HOLDINGS INC	EDLINC STUDENT LOAN A AT 144A	EMAC OWNER TRUST 200 1 A2 144A
DYNEGY INC	EDP - ENERGIAS DE PORTUGAL SA	EMAK SPA
DYNEGY INC 144A	EDP - ENERGIAS DO BRASIL SA	EMAMI LTD
E*TRADE FINANCIAL CORP	EDP FINANCE BV 144A	EMAP 3/15 (USD) COV-LITE TL
E*TRADE RV AND MARINE TRU 1 A5	EDUCATION REALTY OPERATING PAR	EMAP NON-CUM RD PRF B SHS
E.ON AG NPV	EDUCATIONAL FUNDING 1A A2 144A	E-MART CO LTD
E.ON INTERNATIONAL FINANCE BV	EDUCATIONAL FUNDING OF TH 1 A2	EMATUM VIA MOZAMBIQUE EMA REGS
E.ON SE	EDWARDS LIFESCIENCES CORP	EMBRAER NETHERLANDS FINANCE BV
E1 CORP	EFG INTERNATIONAL AG	EMBRAER SA
E2V TECHNOLOGIES PLC	EG INC	EMC 6/15 TLB
EAGLE MATERIALS INC	EGALET CORP	EMC CORP/MA
EAGLE SPINCO INC	EGE SERAMIK SANAYI VE TICARET	EMC INSURANCE GROUP INC
EAST AFRICAN BREWERIES LTD	EGYPT GOVERNMENT INTERNAT 144A	EMCOR GROUP INC
EAST JAPAN RAILWAY CO	EGYPTIAN FINANCIAL GROUP-HERME	EMDEON INC
EAST JAPAN RAILWAY CO CFD	EGYPTIAN INTERNATIONAL PHARMAC	EME REORGANIZATION TRUST
EAST WEST BANCORP INC	EHIME BANK LTD/THE CFD	EMEMORY TECHNOLOGY INC
EAST WEST BANKING CORP	EI DU PONT DE NEMOURS & CO	EMERALD OIL INC
EASTERLY GOVERNMENT PROPERTIES	EIFFAGE CFD	EMERGING MARKETS INDEX NON
EASTERN TOBACCO	EIGHTEENTH BANK LTD/THE	EMERSON ELECTRIC CO
EASTLAND CLO LTD 1A B 144A	EIKEN CHEMICAL CO LTD	EMGESA SA ESP 144A
EASTMAN CHEMICAL CO	EISAI CO LTD	EMGESA SA ESP REGS
EASTMAN KODAK 7/13 EXIT TL	EISAI CO Y50 CFD	EMGP NPV CFD
EASTON-BELL SPORTS 4/14 2ND	EIZO NANAO CORP NPV	EMI MUSIC PUBLISHING (6/12)
EASTON-BELL SPORTS 4/14 TL	EKSPORTFINANS ASA	EMIS GROUP PLC
EASY BIO INC	EL PASO CNTY CO REVENUE	EMPERIA HOLDING SA
EASYJET ORD GBPO.25 CFD	EL PASO ELECTRIC CO	EMPEROR ENTERTAINMENT HOTEL LT
EASYJET PLC	EL PASO NATURAL GAS CO LLC	EMPEROR INTERNATIONAL HOLDINGS
EAT&CO LTD CFD	EL SALVADOR GOVERNMENT IN 144A	EMPIRE CO LTD

EMPIRE GENERATING 3/14 TLB	ENI SPA CFD	EREGLI DEMIR VE CELIK FABRIKAL
EMPIRE GENERATING 3/14 TLC	ENISH INC CFD	EREWARDS 3/15 2ND LIEN TL
EMPIRE STATE REALTY TRUST INC	EN-JAPAN INC JPY50000 CFD	EREWARDS 3/15 TLB
EMPRESA DE TELECOMUNICACI REGS	ENLINK MIDSTREAM LLC	ERG SPA
EMPRESA DE TRANSPORTE DE 144A	ENLINK MIDSTREAM PARTNERS LP	ERICKSON INC
EMPRESA NACIONAL DE ELECTRICID	ENNOCONN CORP	ERIE INDEMNITY CO
EMPRESAS ICA SAB DE CV	ENOVA INTERNATIONAL INC	ERIE INDEMNITY CO CL A
EMPRESAS PUBLICAS DE MEDE 144A	ENPLAS CORP	ERM 5/14 B1A COV-LITE TLB
EMPRESAS PUBLICAS DE MEDE REGS	ENQUEST PLC	ERM POWER LTD
EMS-CHEMIE HOLDING AG	ENSCO PLC	EROS INTERNATIONAL MEDIA LTD
ENABLE MIDSTREAM PARTNERS 144A	ENSIGN ENERGY SERVICES INC	ERP OPERATING LP
ENABLE MIDSTREAM PARTNERS LP	ENSTAR GROUP LTD	ERSTE ABWICKLUNGSANSTALT
ENAGAS SA	ENTEGRIS INC	ERSTE ABWICKLUNGSANSTALT REGS
ENBRIDGE ENERGY MANAGEMENT LLC	ENTERCOM COMMUNICATIONS CORP	ERSTE GROUP BANK AG
ENBRIDGE ENERGY PARTNERS LP	ENTERCOM RADIO LLC	ESAL GMBH 144A
ENBRIDGE INC	ENERGY ARKANSAS INC	ESCRIT INC
ENCANA CORP	ENERGY CORP	ESCROW ADELPHIA COMM CORP
ENCANA CORPORATION	ENERGY LOUISIANA LLC	ESCROW CB ADELPHIA COM
ENCOMPASS DIGITAL 6/14 2ND	ENERGY MISSISSIPPI INC	ESCROW CB CENTURY COMM
ENCOMPASS DIGITAL 6/14 TL	ENERGY TEXAS INC	ESCROW CENTURY COMMUNI
ENDEMOL 8/14 (USD) COV-LITE TL	ENTERPRISE FLEET FIN 1 A2 144A	ESCROW GCB CENTURY COM
ENDESA SA	ENTERPRISE FLEET FIN 2 A2 144A	ESCROW GENERAL MOTORS CORP
ENDO INTERNATIONAL PLC	ENTERPRISE FLEET FIN 2 A3 144A	ESH HOSPITALITY INC 144A
ENDO LTD / ENDO FINANCE L 144A	ENTERPRISE GROUP LTD/GHANA	ESKOM HOLDINGS SOC LTD 144A
ENDO PHARMACEUTICALS 6/15	ENTERPRISE PRODUCTS OPERATING	ESPRINET SPA
ENDOLOGIX INC	ENTERPRISE PRODUCTS PARTNERS L	ESPRIT HOLDINGS LTD
ENDRO PHARMACEUTICALS 6/15 TLB	ENTERTAINMENT ONE LTD	ESSA BANCORP INC
ENDURANCE INTERNATIONAL 11/13	ENTIE COMMERCIAL BANK CO LTD	ESSAR STEEL 11/14 TL
ENDURANCE INTERNATIONAL GROUP	ENTRUST CAPITAL DIVERSIFIED	ESSENDANT INC
ENDURANCE SPECIALTY HOLDINGS L	ENTRUST KEYSTONE FUND	ESSENTRA PLC
ENEA SA	ENVIRONMENTAL TECTONICS CORP	ESSEX PORTFOLIO LP
ENEL EUR1	ENVISION HEALTHCARE HOLDINGS I	ESSEX PROPERTY TRUST INC
ENEL GREEN POWER SPA	ENVIVA PARTNERS LP	ESSILOR INTERNATIONAL SA
ENEL GREEN POWER SPA EURO.20	ENZO BIOCHEM INC	ESSILOR INTL ORD CFD
ENEL SPA	EOG RESOURCES INC	ESTACIO PARTICIPACOES SA
ENERFLEX LTD	EOH HOLDINGS LTD	ESTEE LAUDER COS INC/THE
ENERGA SA	EP ENERGY CORP	ESTERLINE TECHNOLOGIES CORP
ENERGEN CORP	EP ENERGY LLC / EVEREST A 144A	ESUN HOLDINGS LTD
ENERGIAS DO BRASIL SA NPV	EP ENERGY LLC / EVEREST ACQUIS	ETABLISSEMENTS MAUREL ET PROM
ENERGIZER HOLDINGS INC	EP PETROECUADOR VIA NOBLE REGS	ETHIOPIAN LEASING 2012 LLC
ENERGIZER HOLDINGS INC 144A	EPAM SYSTEMS INC	EUCATEX SA INDUSTRIA E COMERCI
ENERGY & MINERALS GROUP FD III	EPICOR 5/15 COV-LITE TL	EUGENE INVESTMENT & SECURITIES
ENERGY DEVELOPMENT CORP	EPISTAR CORP	EULER HERMES GROUP
ENERGY PARTNERS V LP	EPL OIL & GAS INC	EULER HERMES SA CFD
ENERGY RECOVERY INC	EPR PROPERTIES	EUR INTEREST
ENERGY SELECT SECTOR SPDR	EQT CORP	EURAMAX INTERNATIONAL INC
ENERGY SPECTRUM PARTNERS IV LP	EQT GP HOLDINGS LP	EURAZEO SA
ENERGY TRANSFER EQTY 12/13 TLB	EQT MIDSTREAM PARTNERS LP	EUREKA II LP
ENERGY TRANSFER EQUITY LP	EQUIFAX INC	EUREKA III LP
ENERGY TRANSFER PARTNERS LP	EQUINIX INC	EURO-ASIA AGRICULTURAL HLDGS
ENERNOC INC 144A	EQUISTONE PARTNERS EUROPE	EUROCOMMERCIAL PROPERTIES NV
ENERPLUS CORP	EQUITY COMMONWEALTH	EUROFINS SCIENTIFIC EURO.10CFD
ENERSYS	EQUITY GROUP HOLDINGS LTD/KENY	EUROFINS SCIENTIFIC SE
ENERSYS 144A	EQUITY LIFESTYLE PROPERTIES IN	EURONAV NV
ENGIE	EQUITY ONE INC	EURONET WORLDWIDE INC
ENGINEERING SPA	EQUITY ONE MORTGAGE PAS 1 AV1B	EURONET WORLDWIDE INC 144A
ENGRO FOODS LTD	EQUITY RESIDENTIAL	EURONEXT NV
ENI EUR1	ERAC USA FINANCE LLC 144A	EURONEXT NV CFD
ENI SPA	ERECT CO-PARTICIPATION FUND	EUROPACORP

EUROPEAN AERONAUTIC DEFENCE	EXTENDED STAY TERM B 06 06 19	FEDERAL DEMOCRATIC REPUB 144A
EUROPEAN BANK FOR RECONSTRUCTI	EXTENDED STAY TERM B 06 24 19	FEDERAL EXPRESS CORP 1998 PASS
EUROPEAN FINANCIAL STABIL REGS	EXTENDICARE INC	FEDERAL FARM CR BK CONS BD
EUROPEAN INVESTMENT BANK	EXTENDICARE REIT	FEDERAL HOM LN MTG CORP DISC
EUSU HOLDINGS CO LTD	EXTERRAN HOLDINGS INC	FEDERAL HOME LN BK CONS BD
EUTELSAT COMMUNICATIONS SA	EXTERRAN PARTNERS LP	FEDERAL HOME LN BK CONS DISC
EVA PRECISION INDUSTRIAL HOLDI	EXTRA SPACE STORAGE INC	FEDERAL HOME LN MTG CORP
EVERBANK FINANCIAL CORP	EXTREME REACH 1/14 2ND LIEN TL	FEDERAL HOME LN MTG CORP DEB
EVERCORE PARTNERS INC	EXTREME REACH 1/14 TL	FEDERAL HOME LN MTG CORP STRIP
EVEREST RE GROUP LTD	EXXON MOBIL CORP	FEDERAL HOME LN MTG DEBS
EVERGREEN FIBREBOARD BHD	EZCORP INC	FEDERAL HOME LOAN MORTGAGE COR
EVERGREEN PACIFIC PARTNERS II	F5 NETWORKS INC	FEDERAL NATIONAL MORTGAGE ASSO
EVERGREEN PACIFIC PARTNERS LP	FABRYKI MEBLI FORTE SA	FEDERAL NATL MTG ASSN
EVERLIGHT ELECTRONICS CO LTD	FACEBOOK INC	FEDERAL NATL MTG ASSN DEBS
EVERSOURCE ENERGY	FACTSET RESEARCH SYSTEMS INC	FEDERAL NATL MTG ASSN STRIP
EVERYDAY HEALTH INC	FAES FARMA SA	FEDERAL REALTY INVESTMENT TRUS
EVOGENE LTD	FAGRON	FEDERAL-MOGUL HOLDINGS CORP
EVOLUTION MINING LTD	FAIR ISAAC CORP	FEDERATED INVESTORS INC
EVOLUTION PETROLEUM CORP	FAIRCHILD SEMICONDUCTOR INTERN	FEDERATION CENTRES
EVONIK INDUSTRIES AG	FAIRFAX FINANCIAL HOLDING 144A	FEDEX CORP
EVRAZ PLC CFD	FAIRFAX FINANCIAL HOLDINGS LTD	FEED ONE HOLDINGS CO LTD CFD
EW SCRIPPS CO/THE	FAIRFAX MEDIA LTD	FEI CO
EXAMWORKS GROUP INC	FAIRFIELD STR SOLAR 04 1 144A	FEINTOOL INTERNATIONAL HOLDING
EXCEL CO LTD JPY50 CFD	FAIRFIELD STREET SO 1A A1 144A	FELCOR LODGING LP
EXCEL TRUST INC	FAIRPOINT COMMUNICATIONS 2/13	FELCOR LODGING TRUST INC
EXCEL TRUST LP	FAIRVIEW CAPITAL II LP	FEMALE HEALTH CO/THE
EXCELITAS 10/13 DELAYED TL	FAIRVIEW CAPITAL L P	FENG HSIN IRON & STEEL CO
EXCELITAS 10/13 TL	FAIRWAY OUTDOOR FUN 1A A2 144A	FENG TAY ENTERPRISE CO LTD
EXCELSIOR CAPITAL ASIA PRTRNS	FAIRWOOD HOLDINGS LTD	FERRARA CANDY 6/12 TL
EXCO TECHNOLOGIES LTD	FAITH INC JPY50000 CFD	FERRELLGAS LP / FERRELLGAS FIN
EXEDY CORP	FALCO HOLDINGS CO LTD	FERRELLGAS PARTNERS LP
EXELIS INC	FALCO SD HOLDING CO JPY50 CFD	FERREXPO FINANCE PLC REGS
EXELON CORP	FALCON ENERGY GROUP LTD	FERROTEC CORP
EXELON GENERATION CO LLC	FAMILY DOLLAR STORES INC	FERROVIAL SA
EXETER AUTOMOBILE RE 1A C 144A	FAMILYMART CFD	FERTILIZANTES HERINGER SA
EXETER AUTOMOBILE RE 2A C 144A	FAMILYMART CO LTD	FFCA SECURED FRAN 2 WA1C 144A
EXETER AUTOMOBILE RE 3A C 144A	FAMOUS DAVE'S OF AMERICA INC	FFCA SECURED FRANCHI 2 B1 144A
EXETER INDUSTRIAL VALUE FUND	FAN COMMUNICATIONS INC NPV CFD	FGI OPERATING CO LLC / FGI FIN
EXMAR NV	FAN MILK LTD	FHC HEALTH SYSTEMS 9/14 TL
EXOCELL INC CL B CONV PFD	FANNIE MAE CONNECTICUT C02 2M2	FHLMC POOL #00-7462
EXOCELL INC CL C CONV PFD	FANUC CORP	FHLMC POOL #17-0157
EXOCELL INC PFD	FANUC LTD CFD	FHLMC POOL #17-0190
EXOCELL INC PFD CL C	FAR EASTERN NEW CENTURY CORP	FHLMC POOL #17-0198
EXONE CO/THE	FARO TECHNOLOGIES INC	FHLMC POOL #17-0207
EXOR SPA	FAROE PETROLEUM PLC	FHLMC POOL #1B-3003
EXP PORT 2	FAST RETAILING CO LTD	FHLMC POOL #1B-3148
EXPEDIA INC	FAST RETAILING CO LTD CFD	FHLMC POOL #1G-1509
EXPEDITORS INTERNATIONAL OF WA	FASTENAL CO	FHLMC POOL #1G-1574
EXPERIAN GROUP ORD GBPO CFD	FAURECIA EUR7 CFD	FHLMC POOL #1G-1616
EXPERIAN PLC	FAVELLE FAVCO BHD	FHLMC POOL #1H-1350
EXPORT DEVELOPMENT CANADA	FBN FINANCE CO BV REGS	FHLMC POOL #1J-0008
EXPORT LEASE TEN CO LLC	FBR & CO	FHLMC POOL #1K-0057
EXPORT-IMPORT BANK OF KOR 144A	FBR SECURITIZATION TRUST 2 M10	FHLMC POOL #1K-1220
EXPORT-IMPORT BANK OF KOREA	FCA US LLC / CG CO-ISSUER INC	FHLMC POOL #1L-1316
EXPRESS INC	FCB FINANCIAL HOLDINGS INC	FHLMC POOL #1Q-0196
EXPRESS SCRIPTS HOLDING CO	FCI 12/13 COV-LITE TL	FHLMC POOL #29-2724
EXPRO HOLDINGS 8/14 COV-LITE	FDIC 2010-R1 TRUST R1 A 144A	FHLMC POOL #30-0088
EXTENDED STAY 6/14 COV-LITE TL	FDIC 2011-R1 TRUST R1 A 144A	FHLMC POOL #36-0101
EXTENDED STAY AMERICA INC	FDIC GUARANTEED NOT S1 2A 144A	FHLMC POOL #36-0117

FHLMC POOL #53-1021	FHLMC POOL #A3-9210	FHLMC POOL #A5-9969
FHLMC POOL #54-1726	FHLMC POOL #A3-9300	FHLMC POOL #A6-0146
FHLMC POOL #55-5203	FHLMC POOL #A4-1965	FHLMC POOL #A6-0151
FHLMC POOL #75-5319	FHLMC POOL #A4-3373	FHLMC POOL #A6-1366
FHLMC POOL #78-3036	FHLMC POOL #A4-6173	FHLMC POOL #A6-1562
FHLMC POOL #84-7295	FHLMC POOL #A4-6541	FHLMC POOL #A6-2998
FHLMC POOL #84-8727	FHLMC POOL #A4-6719	FHLMC POOL #A6-3078
FHLMC POOL #84-9068	FHLMC POOL #A4-7036	FHLMC POOL #A6-3982
FHLMC POOL #84-9138	FHLMC POOL #A4-7039	FHLMC POOL #A6-6404
FHLMC POOL #84-9248	FHLMC POOL #A4-7040	FHLMC POOL #A7-2247
FHLMC POOL #A1-0444	FHLMC POOL #A4-7345	FHLMC POOL #A7-4200
FHLMC POOL #A1-0960	FHLMC POOL #A4-8268	FHLMC POOL #A7-5437
FHLMC POOL #A1-1745	FHLMC POOL #A4-8600	FHLMC POOL #A7-6836
FHLMC POOL #A1-1753	FHLMC POOL #A4-9075	FHLMC POOL #A7-7265
FHLMC POOL #A1-2085	FHLMC POOL #A4-9344	FHLMC POOL #A7-7892
FHLMC POOL #A1-2093	FHLMC POOL #A5-0080	FHLMC POOL #A7-8374
FHLMC POOL #A1-2359	FHLMC POOL #A5-0131	FHLMC POOL #A7-8471
FHLMC POOL #A1-3466	FHLMC POOL #A5-0310	FHLMC POOL #A7-8982
FHLMC POOL #A1-3664	FHLMC POOL #A5-0462	FHLMC POOL #A7-9434
FHLMC POOL #A1-3773	FHLMC POOL #A5-0618	FHLMC POOL #A7-9748
FHLMC POOL #A1-4231	FHLMC POOL #A5-0950	FHLMC POOL #A7-9806
FHLMC POOL #A1-4245	FHLMC POOL #A5-1261	FHLMC POOL #A7-9932
FHLMC POOL #A1-4315	FHLMC POOL #A5-1369	FHLMC POOL #A7-9988
FHLMC POOL #A1-4481	FHLMC POOL #A5-1401	FHLMC POOL #A8-0139
FHLMC POOL #A1-5046	FHLMC POOL #A5-1426	FHLMC POOL #A8-0969
FHLMC POOL #A1-5198	FHLMC POOL #A5-1442	FHLMC POOL #A8-1112
FHLMC POOL #A1-5724	FHLMC POOL #A5-1771	FHLMC POOL #A8-1219
FHLMC POOL #A1-5933	FHLMC POOL #A5-1967	FHLMC POOL #A8-7714
FHLMC POOL #A1-7016	FHLMC POOL #A5-2052	FHLMC POOL #A8-8295
FHLMC POOL #A1-7171	FHLMC POOL #A5-2063	FHLMC POOL #A8-8935
FHLMC POOL #A1-7477	FHLMC POOL #A5-2109	FHLMC POOL #A8-8994
FHLMC POOL #A1-8359	FHLMC POOL #A5-2299	FHLMC POOL #A8-9324
FHLMC POOL #A1-9399	FHLMC POOL #A5-3280	FHLMC POOL #A8-9346
FHLMC POOL #A1-9457	FHLMC POOL #A5-3415	FHLMC POOL #A8-9385
FHLMC POOL #A2-0913	FHLMC POOL #A5-4040	FHLMC POOL #A8-9507
FHLMC POOL #A2-1459	FHLMC POOL #A5-4783	FHLMC POOL #A9-0650
FHLMC POOL #A2-3559	FHLMC POOL #A5-4784	FHLMC POOL #A9-0760
FHLMC POOL #A2-3630	FHLMC POOL #A5-5343	FHLMC POOL #A9-0769
FHLMC POOL #A2-4430	FHLMC POOL #A5-5786	FHLMC POOL #A9-1161
FHLMC POOL #A2-5158	FHLMC POOL #A5-6350	FHLMC POOL #A9-1787
FHLMC POOL #A2-5955	FHLMC POOL #A5-6530	FHLMC POOL #A9-2141
FHLMC POOL #A2-6073	FHLMC POOL #A5-6824	FHLMC POOL #A9-2909
FHLMC POOL #A2-6271	FHLMC POOL #A5-7492	FHLMC POOL #A9-3493
FHLMC POOL #A2-6966	FHLMC POOL #A5-7663	FHLMC POOL #A9-3501
FHLMC POOL #A2-8559	FHLMC POOL #A5-7714	FHLMC POOL #A9-3582
FHLMC POOL #A3-0207	FHLMC POOL #A5-7844	FHLMC POOL #A9-3638
FHLMC POOL #A3-1719	FHLMC POOL #A5-8023	FHLMC POOL #A9-3792
FHLMC POOL #A3-2368	FHLMC POOL #A5-8024	FHLMC POOL #A9-4599
FHLMC POOL #A3-2383	FHLMC POOL #A5-8549	FHLMC POOL #A9-4605
FHLMC POOL #A3-3037	FHLMC POOL #A5-8611	FHLMC POOL #A9-4710
FHLMC POOL #A3-3358	FHLMC POOL #A5-8812	FHLMC POOL #A9-4835
FHLMC POOL #A3-3885	FHLMC POOL #A5-9282	FHLMC POOL #A9-4846
FHLMC POOL #A3-6377	FHLMC POOL #A5-9302	FHLMC POOL #A9-4950
FHLMC POOL #A3-6777	FHLMC POOL #A5-9324	FHLMC POOL #A9-5018
FHLMC POOL #A3-7014	FHLMC POOL #A5-9341	FHLMC POOL #A9-5085
FHLMC POOL #A3-7175	FHLMC POOL #A5-9344	FHLMC POOL #A9-5137
FHLMC POOL #A3-7327	FHLMC POOL #A5-9510	FHLMC POOL #A9-5147
FHLMC POOL #A3-8024	FHLMC POOL #A5-9582	FHLMC POOL #A9-5509
FHLMC POOL #A3-8239	FHLMC POOL #A5-9648	FHLMC POOL #A9-5554

FHLMC POOL #A9-5825	FHLMC POOL #C0-1622	FHLMC POOL #C9-1729
FHLMC POOL #A9-6285	FHLMC POOL #C0-1648	FHLMC POOL #C9-1742
FHLMC POOL #A9-6312	FHLMC POOL #C0-1649	FHLMC POOL #C9-1757
FHLMC POOL #A9-6385	FHLMC POOL #C0-1676	FHLMC POOL #C9-1778
FHLMC POOL #A9-6413	FHLMC POOL #C0-1754	FHLMC POOL #D6-1911
FHLMC POOL #A9-6609	FHLMC POOL #C0-1848	FHLMC POOL #D6-2490
FHLMC POOL #A9-6616	FHLMC POOL #C0-3424	FHLMC POOL #D6-2619
FHLMC POOL #A9-6706	FHLMC POOL #C0-3469	FHLMC POOL #D6-7446
FHLMC POOL #A9-6715	FHLMC POOL #C0-3478	FHLMC POOL #D6-9896
FHLMC POOL #A9-6908	FHLMC POOL #C0-3486	FHLMC POOL #D7-0002
FHLMC POOL #A9-7040	FHLMC POOL #C0-3489	FHLMC POOL #D9-3338
FHLMC POOL #A9-7054	FHLMC POOL #C0-3517	FHLMC POOL #D9-6209
FHLMC POOL #A9-7095	FHLMC POOL #C0-3920	FHLMC POOL #E0-0991
FHLMC POOL #A9-7186	FHLMC POOL #C0-4446	FHLMC POOL #E0-1377
FHLMC POOL #A9-7232	FHLMC POOL #C0-9004	FHLMC POOL #E0-1418
FHLMC POOL #A9-7259	FHLMC POOL #C0-9006	FHLMC POOL #E0-1424
FHLMC POOL #A9-7294	FHLMC POOL #C0-9015	FHLMC POOL #E0-1425
FHLMC POOL #A9-7315	FHLMC POOL #C0-9022	FHLMC POOL #E0-1481
FHLMC POOL #A9-7474	FHLMC POOL #C1-7289	FHLMC POOL #E0-1489
FHLMC POOL #A9-7644	FHLMC POOL #C1-7856	FHLMC POOL #E0-1641
FHLMC POOL #A9-7788	FHLMC POOL #C4-2351	FHLMC POOL #E0-1653
FHLMC POOL #A9-7955	FHLMC POOL #C5-7933	FHLMC POOL #E0-1654
FHLMC POOL #B1-0535	FHLMC POOL #C5-8962	FHLMC POOL #E0-2696
FHLMC POOL #B1-0742	FHLMC POOL #C6-0089	FHLMC POOL #E0-2704
FHLMC POOL #B1-0931	FHLMC POOL #C6-0282	FHLMC POOL #E0-2710
FHLMC POOL #B1-1697	FHLMC POOL #C6-3904	FHLMC POOL #E0-2879
FHLMC POOL #B1-1800	FHLMC POOL #C6-6912	FHLMC POOL #E0-2920
FHLMC POOL #B1-2349	FHLMC POOL #C7-4246	FHLMC POOL #E0-3077
FHLMC POOL #B1-2419	FHLMC POOL #C7-8221	FHLMC POOL #E0-4072
FHLMC POOL #B1-4158	FHLMC POOL #C7-8238	FHLMC POOL #E0-4124
FHLMC POOL #B1-4322	FHLMC POOL #C7-8354	FHLMC POOL #E8-3637
FHLMC POOL #B1-4858	FHLMC POOL #C7-8493	FHLMC POOL #E8-4440
FHLMC POOL #B1-4981	FHLMC POOL #C7-8989	FHLMC POOL #E8-4639
FHLMC POOL #B1-5090	FHLMC POOL #C7-9358	FHLMC POOL #E8-5417
FHLMC POOL #B1-5146	FHLMC POOL #C7-9583	FHLMC POOL #E8-8978
FHLMC POOL #B1-5313	FHLMC POOL #C7-9885	FHLMC POOL #E8-9007
FHLMC POOL #B1-6943	FHLMC POOL #C8-0344	FHLMC POOL #E9-1531
FHLMC POOL #B1-7614	FHLMC POOL #C8-0354	FHLMC POOL #E9-3346
FHLMC POOL #B1-9426	FHLMC POOL #C8-0368	FHLMC POOL #E9-3956
FHLMC POOL #B1-9744	FHLMC POOL #C9-0580	FHLMC POOL #E9-5470
FHLMC POOL #B5-0590	FHLMC POOL #C9-0654	FHLMC POOL #E9-5694
FHLMC POOL #C0-0042	FHLMC POOL #C9-0675	FHLMC POOL #E9-5780
FHLMC POOL #C0-0092	FHLMC POOL #C9-0766	FHLMC POOL #E9-6749
FHLMC POOL #C0-0096	FHLMC POOL #C9-0778	FHLMC POOL #E9-6797
FHLMC POOL #C0-0180	FHLMC POOL #C9-0853	FHLMC POOL #E9-7298
FHLMC POOL #C0-0423	FHLMC POOL #C9-0859	FHLMC POOL #E9-8683
FHLMC POOL #C0-0439	FHLMC POOL #C9-0966	FHLMC POOL #E9-9917
FHLMC POOL #C0-0785	FHLMC POOL #C9-1026	FHLMC POOL #E9-9994
FHLMC POOL #C0-1025	FHLMC POOL #C9-1377	FHLMC POOL #G0-0044
FHLMC POOL #C0-1050	FHLMC POOL #C9-1403	FHLMC POOL #G0-1145
FHLMC POOL #C0-1079	FHLMC POOL #C9-1414	FHLMC POOL #G0-1224
FHLMC POOL #C0-1183	FHLMC POOL #C9-1437	FHLMC POOL #G0-1244
FHLMC POOL #C0-1184	FHLMC POOL #C9-1449	FHLMC POOL #G0-1443
FHLMC POOL #C0-1258	FHLMC POOL #C9-1557	FHLMC POOL #G0-1444
FHLMC POOL #C0-1396	FHLMC POOL #C9-1707	FHLMC POOL #G0-1563
FHLMC POOL #C0-1435	FHLMC POOL #C9-1709	FHLMC POOL #G0-1564
FHLMC POOL #C0-1443	FHLMC POOL #C9-1710	FHLMC POOL #G0-1740
FHLMC POOL #C0-1582	FHLMC POOL #C9-1719	FHLMC POOL #G0-1782
FHLMC POOL #C0-1598	FHLMC POOL #C9-1724	FHLMC POOL #G0-1865

FHLMC POOL #G0-1963	FHLMC POOL #G0-6947	FHLMC POOL #G0-8451
FHLMC POOL #G0-2031	FHLMC POOL #G0-7053	FHLMC POOL #G0-8454
FHLMC POOL #G0-2086	FHLMC POOL #G0-7068	FHLMC POOL #G0-8461
FHLMC POOL #G0-2096	FHLMC POOL #G0-7075	FHLMC POOL #G0-8469
FHLMC POOL #G0-2109	FHLMC POOL #G0-7186	FHLMC POOL #G0-8488
FHLMC POOL #G0-2163	FHLMC POOL #G0-7195	FHLMC POOL #G0-8525
FHLMC POOL #G0-2195	FHLMC POOL #G0-7283	FHLMC POOL #G0-8534
FHLMC POOL #G0-2386	FHLMC POOL #G0-7289	FHLMC POOL #G0-8537
FHLMC POOL #G0-2387	FHLMC POOL #G0-7445	FHLMC POOL #G0-8539
FHLMC POOL #G0-2408	FHLMC POOL #G0-7491	FHLMC POOL #G0-8540
FHLMC POOL #G0-2562	FHLMC POOL #G0-7546	FHLMC POOL #G0-8541
FHLMC POOL #G0-2738	FHLMC POOL #G0-7559	FHLMC POOL #G0-8544
FHLMC POOL #G0-2744	FHLMC POOL #G0-7581	FHLMC POOL #G0-8554
FHLMC POOL #G0-2775	FHLMC POOL #G0-7583	FHLMC POOL #G0-8558
FHLMC POOL #G0-2931	FHLMC POOL #G0-7589	FHLMC POOL #G0-8562
FHLMC POOL #G0-2977	FHLMC POOL #G0-7605	FHLMC POOL #G0-8563
FHLMC POOL #G0-2996	FHLMC POOL #G0-7618	FHLMC POOL #G0-8567
FHLMC POOL #G0-2998	FHLMC POOL #G0-7662	FHLMC POOL #G0-8572
FHLMC POOL #G0-3150	FHLMC POOL #G0-7700	FHLMC POOL #G0-8573
FHLMC POOL #G0-3202	FHLMC POOL #G0-7795	FHLMC POOL #G0-8581
FHLMC POOL #G0-3205	FHLMC POOL #G0-7860	FHLMC POOL #G0-8582
FHLMC POOL #G0-3523	FHLMC POOL #G0-7937	FHLMC POOL #G0-8583
FHLMC POOL #G0-3526	FHLMC POOL #G0-7961	FHLMC POOL #G0-8588
FHLMC POOL #G0-3589	FHLMC POOL #G0-8004	FHLMC POOL #G0-8591
FHLMC POOL #G0-3715	FHLMC POOL #G0-8005	FHLMC POOL #G0-8592
FHLMC POOL #G0-3781	FHLMC POOL #G0-8012	FHLMC POOL #G0-8595
FHLMC POOL #G0-3819	FHLMC POOL #G0-8020	FHLMC POOL #G0-8605
FHLMC POOL #G0-4219	FHLMC POOL #G0-8036	FHLMC POOL #G0-8606
FHLMC POOL #G0-4249	FHLMC POOL #G0-8046	FHLMC POOL #G0-8614
FHLMC POOL #G0-4287	FHLMC POOL #G0-8058	FHLMC POOL #G0-8618
FHLMC POOL #G0-4460	FHLMC POOL #G0-8062	FHLMC POOL #G0-8627
FHLMC POOL #G0-4473	FHLMC POOL #G0-8068	FHLMC POOL #G0-8635
FHLMC POOL #G0-4537	FHLMC POOL #G0-8072	FHLMC POOL #G0-8636
FHLMC POOL #G0-4544	FHLMC POOL #G0-8080	FHLMC POOL #G1-1112
FHLMC POOL #G0-4573	FHLMC POOL #G0-8081	FHLMC POOL #G1-1337
FHLMC POOL #G0-4586	FHLMC POOL #G0-8099	FHLMC POOL #G1-1399
FHLMC POOL #G0-4680	FHLMC POOL #G0-8100	FHLMC POOL #G1-1447
FHLMC POOL #G0-4691	FHLMC POOL #G0-8105	FHLMC POOL #G1-1753
FHLMC POOL #G0-4698	FHLMC POOL #G0-8106	FHLMC POOL #G1-1776
FHLMC POOL #G0-4715	FHLMC POOL #G0-8112	FHLMC POOL #G1-1943
FHLMC POOL #G0-4729	FHLMC POOL #G0-8116	FHLMC POOL #G1-1981
FHLMC POOL #G0-4776	FHLMC POOL #G0-8117	FHLMC POOL #G1-2255
FHLMC POOL #G0-4817	FHLMC POOL #G0-8129	FHLMC POOL #G1-2438
FHLMC POOL #G0-4895	FHLMC POOL #G0-8141	FHLMC POOL #G1-2514
FHLMC POOL #G0-4913	FHLMC POOL #G0-8147	FHLMC POOL #G1-2710
FHLMC POOL #G0-5132	FHLMC POOL #G0-8152	FHLMC POOL #G1-2723
FHLMC POOL #G0-5342	FHLMC POOL #G0-8157	FHLMC POOL #G1-2766
FHLMC POOL #G0-5397	FHLMC POOL #G0-8168	FHLMC POOL #G1-2819
FHLMC POOL #G0-5489	FHLMC POOL #G0-8193	FHLMC POOL #G1-3078
FHLMC POOL #G0-5527	FHLMC POOL #G0-8200	FHLMC POOL #G1-3121
FHLMC POOL #G0-6021	FHLMC POOL #G0-8232	FHLMC POOL #G1-3137
FHLMC POOL #G0-6066	FHLMC POOL #G0-8238	FHLMC POOL #G1-3379
FHLMC POOL #G0-6072	FHLMC POOL #G0-8269	FHLMC POOL #G1-3885
FHLMC POOL #G0-6074	FHLMC POOL #G0-8271	FHLMC POOL #G1-4047
FHLMC POOL #G0-6087	FHLMC POOL #G0-8331	FHLMC POOL #G1-4614
FHLMC POOL #G0-6231	FHLMC POOL #G0-8344	FHLMC POOL #G1-4785
FHLMC POOL #G0-6359	FHLMC POOL #G0-8353	FHLMC POOL #G1-4980
FHLMC POOL #G0-6501	FHLMC POOL #G0-8422	FHLMC POOL #G1-5097
FHLMC POOL #G0-6607	FHLMC POOL #G0-8437	FHLMC POOL #G1-5143

FHLMC POOL #G1-5145	FHLMC POOL #J1-2439	FHLMC POOL #Q0-9493
FHLMC POOL #G1-5167	FHLMC POOL #J1-2798	FHLMC POOL #Q0-9896
FHLMC POOL #G1-5289	FHLMC POOL #J1-3583	FHLMC POOL #Q1-1220
FHLMC POOL #G1-5352	FHLMC POOL #J1-3843	FHLMC POOL #Q1-1348
FHLMC POOL #G1-8005	FHLMC POOL #J1-3914	FHLMC POOL #Q1-2102
FHLMC POOL #G1-8009	FHLMC POOL #J1-3919	FHLMC POOL #Q1-2117
FHLMC POOL #G1-8059	FHLMC POOL #J1-4885	FHLMC POOL #Q1-7133
FHLMC POOL #G1-8071	FHLMC POOL #J1-5723	FHLMC POOL #Q1-7307
FHLMC POOL #G1-8094	FHLMC POOL #J1-5735	FHLMC POOL #Q1-8098
FHLMC POOL #G1-8100	FHLMC POOL #J1-6710	FHLMC POOL #Q1-8305
FHLMC POOL #G1-8118	FHLMC POOL #J1-7343	FHLMC POOL #Q1-9213
FHLMC POOL #G1-8156	FHLMC POOL #J1-7449	FHLMC POOL #Q2-0100
FHLMC POOL #G1-8172	FHLMC POOL #J1-7853	FHLMC POOL #Q2-0138
FHLMC POOL #G1-8214	FHLMC POOL #J2-1454	FHLMC POOL #Q2-0416
FHLMC POOL #G1-8303	FHLMC POOL #J2-3913	FHLMC POOL #Q2-0428
FHLMC POOL #G1-8306	FHLMC POOL #J2-4026	FHLMC POOL #Q2-0527
FHLMC POOL #G1-8351	FHLMC POOL #J2-4549	FHLMC POOL #Q2-0821
FHLMC POOL #G1-8368	FHLMC POOL #J2-5995	FHLMC POOL #Q2-0921
FHLMC POOL #G1-8378	FHLMC POOL #J2-8830	FHLMC POOL #Q2-0988
FHLMC POOL #G1-8398	FHLMC POOL #K9-0311	FHLMC POOL #Q2-1006
FHLMC POOL #G1-8424	FHLMC POOL #M3-0294	FHLMC POOL #Q2-1156
FHLMC POOL #G1-8459	FHLMC POOL #M3-0295	FHLMC POOL #Q2-1341
FHLMC POOL #G1-8470	FHLMC POOL #Q0-0080	FHLMC POOL #Q2-2877
FHLMC POOL #G1-8472	FHLMC POOL #Q0-0093	FHLMC POOL #Q2-4418
FHLMC POOL #G1-8485	FHLMC POOL #Q0-0097	FHLMC POOL #Q2-4894
FHLMC POOL #G1-8505	FHLMC POOL #Q0-0276	FHLMC POOL #Q2-4955
FHLMC POOL #G1-8508	FHLMC POOL #Q0-1485	FHLMC POOL #Q2-6048
FHLMC POOL #G1-8509	FHLMC POOL #Q0-1614	FHLMC POOL #Q2-6141
FHLMC POOL #G1-8512	FHLMC POOL #Q0-1798	FHLMC POOL #Q2-7222
FHLMC POOL #G1-8514	FHLMC POOL #Q0-1944	FHLMC POOL #Q2-7286
FHLMC POOL #G1-8518	FHLMC POOL #Q0-1969	FHLMC POOL #Q2-7530
FHLMC POOL #G1-8521	FHLMC POOL #Q0-2144	FHLMC POOL #Q2-8060
FHLMC POOL #G1-8533	FHLMC POOL #Q0-2236	FHLMC POOL #Q2-8202
FHLMC POOL #G1-8534	FHLMC POOL #Q0-2283	FHLMC POOL #Q2-9221
FHLMC POOL #G3-0615	FHLMC POOL #Q0-2317	FHLMC POOL #Q2-9697
FHLMC POOL #G9-0033	FHLMC POOL #Q0-2430	FHLMC POOL #Q2-9916
FHLMC POOL #J0-0645	FHLMC POOL #Q0-2576	FHLMC POOL #Q3-0145
FHLMC POOL #J0-3519	FHLMC POOL #Q0-2600	FHLMC POOL #Q3-2444
FHLMC POOL #J0-3908	FHLMC POOL #Q0-2725	FHLMC POOL #Q3-2456
FHLMC POOL #J0-4292	FHLMC POOL #Q0-3134	FHLMC POOL #Q3-4158
FHLMC POOL #J0-4324	FHLMC POOL #Q0-3310	FHLMC POOL #V8-1430
FHLMC POOL #J0-4574	FHLMC POOL #Q0-3388	FHLMC POOL #Z4-0045
FHLMC POOL #J0-5227	FHLMC POOL #Q0-3460	FHLMC GROUP #29-4486
FHLMC POOL #J0-6405	FHLMC POOL #Q0-3514	FHLMC GROUP #53-1636
FHLMC POOL #J0-6644	FHLMC POOL #Q0-3567	FHLMC GROUP #C0-0284
FHLMC POOL #J0-7003	FHLMC POOL #Q0-3741	FHLMC GROUP #C0-0289
FHLMC POOL #J0-7853	FHLMC POOL #Q0-3772	FHLMC GROUP #C0-0354
FHLMC POOL #J0-8449	FHLMC POOL #Q0-4032	FHLMC GROUP #C0-0420
FHLMC POOL #J0-9534	FHLMC POOL #Q0-4057	FHLMC GROUP #C0-0421
FHLMC POOL #J0-9758	FHLMC POOL #Q0-4088	FHLMC GROUP #C0-0504
FHLMC POOL #J0-9954	FHLMC POOL #Q0-4204	FHLMC GROUP #C0-0509
FHLMC POOL #J1-0478	FHLMC POOL #Q0-4294	FHLMC GROUP #C0-0553
FHLMC POOL #J1-0573	FHLMC POOL #Q0-4799	FHLMC GROUP #C0-0778
FHLMC POOL #J1-0632	FHLMC POOL #Q0-4800	FHLMC GROUP #C0-0860
FHLMC POOL #J1-1210	FHLMC POOL #Q0-6749	FHLMC GROUP #C0-0896
FHLMC POOL #J1-1370	FHLMC POOL #Q0-7465	FHLMC GROUP #C1-0246
FHLMC POOL #J1-1385	FHLMC POOL #Q0-7488	FHLMC GROUP #C2-0618
FHLMC POOL #J1-1719	FHLMC POOL #Q0-8760	FHLMC GROUP #C2-1729
FHLMC POOL #J1-1994	FHLMC POOL #Q0-8903	FHLMC GROUP #C2-3082

FHLMC GROUP #C2-6472	FHLMC MULTICLASS MTG 3123 HT	FIBRA UNO ADMINISTRACION SA DE
FHLMC GROUP #C2-7495	FHLMC MULTICLASS MTG 3294 DB	FIBRIA CELULOSE SA
FHLMC GROUP #C3-7313	FHLMC MULTICLASS MTG 3535 CA	FIBROCELL SCIENCE INC
FHLMC GROUP #C3-8970	FHLMC MULTICLASS MTG 3558 G	FIDEA HOLDINGS CO LTD CFD
FHLMC GROUP #C4-0572	FHLMC MULTICLASS MTG 3571 MY	FIDELITY BANK PLC 144A
FHLMC GROUP #C4-2325	FHLMC MULTICLASS MTG 3581 D	FIDELITY NATIONAL INFORMATION
FHLMC GROUP #C4-2456	FHLMC MULTICLASS MTG 3599 DY	FIDELITY REAL ESTATE
FHLMC GROUP #C5-3260	FHLMC MULTICLASS MTG 3653 B	FIDESSA GROUP PLC
FHLMC GROUP #C8-0010	FHLMC MULTICLASS MTG 3659 AM	FIELDS CORP NPV CFD
FHLMC GROUP #C8-0298	FHLMC MULTICLASS MTG 3704 DC	FIELMANN AG
FHLMC GROUP #C8-0314	FHLMC MULTICLASS MTG 3717 A	FIEM INDUSTRIES LTD
FHLMC GROUP #C8-0322	FHLMC MULTICLASS MTG 3722 CA	FIFTH STREET FINANCE CORP
FHLMC GROUP #C8-0334	FHLMC MULTICLASS MTG 3735 AL	FIFTH STREET SENIOR 1A A 144A
FHLMC GROUP #C8-0349	FHLMC MULTICLASS MTG 3740 PD	FIFTH THIRD BANCORP
FHLMC GROUP #C8-0380	FHLMC MULTICLASS MTG 3741 PA	FIFTH THIRD BANK/CINCINNATI OH
FHLMC GROUP #D0-8897	FHLMC MULTICLASS MTG 3795 ED	FII BTG PACTUAL CORPORATE OFFI
FHLMC GROUP #D1-4605	FHLMC MULTICLASS MTG 3815 BD	FILINVEST LAND INC
FHLMC GROUP #D3-0395	FHLMC MULTICLASS MTG 3840 VB	FILLMORE EAST FUND LP
FHLMC GROUP #D5-6359	FHLMC MULTICLASS MTG 3875 AG	FILLMORE WEST FUND LP
FHLMC GROUP #D6-0034	FHLMC MULTICLASS MTG 3901 VB	FILTRONA PLC CFD
FHLMC GROUP #D6-4923	FHLMC MULTICLASS MTG 3910 PA	FINANCIAL SELECT SECTOR SPDR
FHLMC GROUP #D6-5085	FHLMC MULTICLASS MTG 3961 PD	FINANCIERA DE DESARROLLO 144A
FHLMC GROUP #D6-5734	FHLMC MULTICLASS MTG 3970 KB	FINANCING CORP
FHLMC GROUP #D6-9416	FHLMC MULTICLASS MTG 4017 MA	FINANCING CORP STRIP PO
FHLMC GROUP #D6-9794	FHLMC MULTICLASS MTG 4057 BZ	FINDEX INC CFD
FHLMC GROUP #D7-0604	FHLMC MULTICLASS MTG 4097 DC	FINECOBANK BANCA FINECO CFD
FHLMC GROUP #D7-2992	FHLMC MULTICLASS MTG 41 3A	FINECOBANK BANCA FINECO SPA
FHLMC GROUP #D8-2248	FHLMC MULTICLASS MTG 4163 YL	FINISAR CORP
FHLMC GROUP #G0-0059	FHLMC MULTICLASS MTG 4185 LI	FINISH LINE INC/THE
FHLMC GROUP #G0-1228	FHLMC MULTICLASS MTG 4191 CI	FINMECCANICA SPA
FHLMC MULTICLASS CTF 3684 CM	FHLMC MULTICLASS MTG 4307 SEIO	FINNAIR OYJ
FHLMC MULTICLASS CTF 3994 AE	FHLMC MULTICLASS MTG 56 A5	FINNING INTERNATIONAL INC
FHLMC MULTICLASS CTF 4050 ND	FHLMC MULTICLASS MTG 58 2A	FIREEYE INC
FHLMC MULTICLASS CTFs 2638 CE	FHLMC MULTICLASS MTG 60 1A4C	FIRST ADVANTAGE 6/15 COV-LITE
FHLMC MULTICLASS MTG	FHLMC MULTICLASS MTG 75 A1	FIRST AMERICAN FINANCIAL CORP
FHLMC MULTICLASS MTG 2502 ZC	FHLMC MULTICLASS MTG K006 AX1	FIRST BROTHERS CO LTD
FHLMC MULTICLASS MTG 2534 PH	FHLMC MULTICLASS MTG K011 X3	FIRST CAPITAL REALTY INC
FHLMC MULTICLASS MTG 2574 JM	FHLMC MULTICLASS MTG K012 A2	FIRST CASH FINANCIAL SERVICES
FHLMC MULTICLASS MTG 2624 QH	FHLMC MULTICLASS MTG K013 X3	FIRST CITIZENS BANCSHARES INC/
FHLMC MULTICLASS MTG 2628 LE	FHLMC MULTICLASS MTG K014 A2	FIRST COMMONWEALTH FINANCIAL C
FHLMC MULTICLASS MTG 2632 AB	FHLMC MULTICLASS MTG K017 A2	FIRST CONNECTICUT BANCORP INC/
FHLMC MULTICLASS MTG 2638 CE	FHLMC MULTICLASS MTG K019 X1	FIRST DATA 7/14 (USD) TL
FHLMC MULTICLASS MTG 2645 DA	FHLMC MULTICLASS MTG K021 A1	FIRST DATA CORP
FHLMC MULTICLASS MTG 2677 LE	FHLMC MULTICLASS MTG K021 X1	FIRST DATA CORP 144A
FHLMC MULTICLASS MTG 2697 LG	FHLMC MULTICLASS MTG K025 A1	FIRST FINANCIAL HOLDING CO LTD
FHLMC MULTICLASS MTG 2709 PE	FHLMC MULTICLASS MTG K025 X1	FIRST FINANCIAL NORTHWEST INC
FHLMC MULTICLASS MTG 2721 PE	FHLMC MULTICLASS MTG K032 A1	FIRST GEN CORP
FHLMC MULTICLASS MTG 2725 TA	FHLMC MULTICLASS MTG K032 A2	FIRST HORIZON NATIONAL CORP
FHLMC MULTICLASS MTG 2773 EG	FHLMC MULTICLASS MTG K033 A2	FIRST INDUSTRIAL REALTY TRUST
FHLMC MULTICLASS MTG 2861 QE	FHLMC MULTICLASS MTG K040 A2	FIRST INVESTORS AUT 1A A1 144A
FHLMC MULTICLASS MTG 2907 DY	FHLMC MULTICLASS MTG K713 A1	FIRST NATIONAL MASTER NOTE 2 A
FHLMC MULTICLASS MTG 2958 QD	FHLMC MULTICLASS MTG K714 A1	FIRST NBC BANK HOLDING CO
FHLMC MULTICLASS MTG 2958 QJ	FHLMC MULTICLASS MTG KAIV X2	FIRST NIAGARA FINANCIAL GROUP
FHLMC MULTICLASS MTG 2976 HZ	FHLMC MULTICLASS MTG KF01 A	FIRST PACIFIC CO LTD/HONG KONG
FHLMC MULTICLASS MTG 2981 NE	FHLMC MULTICLASS MTG KSMC A2	FIRST PHILIPPINE HOLDINGS CORP
FHLMC MULTICLASS MTG 3035 DP	FIAT CHRYSLER AUTOMOBILES 144A	FIRST POTOMAC REALTY TRUST
FHLMC MULTICLASS MTG 3046 CD	FIAT CHRYSLER AUTOMOBILES NV	FIRST QUANTUM MINERALS LT 144A
FHLMC MULTICLASS MTG 3089 PH	FIAT CHRYSLER AUTOMOBILES NV C	FIRST QUANTUM MINERALS LTD
FHLMC MULTICLASS MTG 3114 KZ	FIBERTECH NETWORKS (11/10) TLB	FIRST REPUBLIC BANK/CA

FIRST RESERVE FD XII LP	FNMA POOL #0050432	FNMA POOL #0254631
FIRST RESERVE FUND X LP	FNMA POOL #0050492	FNMA POOL #0254684
FIRST RESERVE FUND XI	FNMA POOL #0050525	FNMA POOL #0254693
FIRST RESOURCES LTD	FNMA POOL #0050715	FNMA POOL #0254719
FIRST SOLAR INC	FNMA POOL #0050966	FNMA POOL #0254759
FIRST UN CORP SUB NTS	FNMA POOL #0070253	FNMA POOL #0254764
FIRSTENERGY CORP	FNMA POOL #0070692	FNMA POOL #0254766
FIRSTENERGY SOLUTIONS CORP	FNMA POOL #0124087	FNMA POOL #0254767
FIRSTGROUP PLC CFD	FNMA POOL #0124173	FNMA POOL #0254799
FIRSTMERIT CORP	FNMA POOL #0124499	FNMA POOL #0254803
FIRSTSERVICE CORP NEW	FNMA POOL #0124790	FNMA POOL #0254868
FIRSTSOURCE SOLUTIONS LTD	FNMA POOL #0137768	FNMA POOL #0254903
FISERV INC	FNMA POOL #0155011	FNMA POOL #0254907
FISHERS LANE ASSOCIATES L 144A	FNMA POOL #0156831	FNMA POOL #0254982
FITBIT INC	FNMA POOL #0159613	FNMA POOL #0254985
FIVE BELOW INC	FNMA POOL #0171930	FNMA POOL #0255181
FJ NEXT CO LTD NPV CFD	FNMA POOL #0190027	FNMA POOL #0255270
FLAGSHIP CLO VIII LT 8A D 144A	FNMA POOL #0190257	FNMA POOL #0255272
FLEETCOR TECHNOLOGIES INC	FNMA POOL #0190352	FNMA POOL #0255436
FLEETMatics GROUP PLC	FNMA POOL #0190354	FNMA POOL #0255666
FLETCHER BUILDING LTD	FNMA POOL #0190370	FNMA POOL #0255701
FLEXIUM INTERCONNECT INC	FNMA POOL #0190377	FNMA POOL #0255706
FLEXTRONICS INTERNATIONAL LTD	FNMA POOL #0190379	FNMA POOL #0255765
FLIGHT CENTRE TRAVEL GROUP LTD	FNMA POOL #0190396	FNMA POOL #0255892
FLINT GROUP 5/14 (USD)	FNMA POOL #0190399	FNMA POOL #0255898
FLIR SYSTEMS INC	FNMA POOL #0190544	FNMA POOL #0255935
FLORIDA EAST COAST HOLDIN 144A	FNMA POOL #0224747	FNMA POOL #0256022
FLORIDA GAS TRANSMISSION 144A	FNMA POOL #0235038	FNMA POOL #0256127
FLORIDA ICE & FARM CO SA	FNMA POOL #0236087	FNMA POOL #0256196
FLORIDA POWER & LIGHT CO	FNMA POOL #0250059	FNMA POOL #0256269
FLORIDA ST HSG FIN CORP REVENU	FNMA POOL #0250102	FNMA POOL #0256339
FLOWERS FOODS INC	FNMA POOL #0250103	FNMA POOL #0256517
FLOWSERVE CORP	FNMA POOL #0250329	FNMA POOL #0256712
FLUGHAFEN ZUERICH AG	FNMA POOL #0250330	FNMA POOL #0256743
FLUOR CORP	FNMA POOL #0250433	FNMA POOL #0256749
FMC CORP	FNMA POOL #0250440	FNMA POOL #0256808
FMC TECHNOLOGIES INC	FNMA POOL #0250576	FNMA POOL #0256896
FMG RESOURCES AUGUST 2006 144A	FNMA POOL #0250587	FNMA POOL #0256900
FMR LLC 144A	FNMA POOL #0250673	FNMA POOL #0256959
FMS WERTMANAGEMENT AOER	FNMA POOL #0250787	FNMA POOL #0257016
FMS WERTMANAGEMENT AOER REGS	FNMA POOL #0250799	FNMA POOL #0257057
FNB CORP/PA	FNMA POOL #0251191	FNMA POOL #0257101
FNF GROUP	FNMA POOL #0251498	FNMA POOL #0257132
FNM SPA	FNMA POOL #0252023	FNMA POOL #0257163
FNMA POOL #0044003	FNMA POOL #0252093	FNMA POOL #0257203
FNMA POOL #0044088	FNMA POOL #0252162	FNMA POOL #0257275
FNMA POOL #0044158	FNMA POOL #0252211	FNMA POOL #0257490
FNMA POOL #0050005	FNMA POOL #0252724	FNMA POOL #0257536
FNMA POOL #0050038	FNMA POOL #0253112	FNMA POOL #0268894
FNMA POOL #0050150	FNMA POOL #0254088	FNMA POOL #0281067
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FNMA	POOL #0AE7731	FNMA	POOL #0AJ7696	FNMA	POOL #0AL5616
FNMA	POOL #0AE7758	FNMA	POOL #0AJ7778	FNMA	POOL #0AL5704
FNMA	POOL #0AE7762	FNMA	POOL #0AJ8198	FNMA	POOL #0AL5711
FNMA	POOL #0AE8748	FNMA	POOL #0AJ8203	FNMA	POOL #0AL5760
FNMA	POOL #0AE9093	FNMA	POOL #0AJ8796	FNMA	POOL #0AL5882
FNMA	POOL #0AH0324	FNMA	POOL #0AJ9278	FNMA	POOL #0AL5889
FNMA	POOL #0AH0829	FNMA	POOL #0AJ9355	FNMA	POOL #0AL6273
FNMA	POOL #0AH0936	FNMA	POOL #0AK0897	FNMA	POOL #0AL6337
FNMA	POOL #0AH1089	FNMA	POOL #0AK2940	FNMA	POOL #0AL6386
FNMA	POOL #0AH1610	FNMA	POOL #0AK3264	FNMA	POOL #0AL6417
FNMA	POOL #0AH1903	FNMA	POOL #0AK5151	FNMA	POOL #0AL6429
FNMA	POOL #0AH3659	FNMA	POOL #0AK5852	FNMA	POOL #0AM0218
FNMA	POOL #0AH3854	FNMA	POOL #0AK6154	FNMA	POOL #0AM0328
FNMA	POOL #0AH5583	FNMA	POOL #0AK6724	FNMA	POOL #0AM1524
FNMA	POOL #0AH6231	FNMA	POOL #0AL0058	FNMA	POOL #0AM2337
FNMA	POOL #0AH6274	FNMA	POOL #0AL0082	FNMA	POOL #0AM2444
FNMA	POOL #0AH6783	FNMA	POOL #0AL0160	FNMA	POOL #0AM3193
FNMA	POOL #0AH6790	FNMA	POOL #0AL0247	FNMA	POOL #0AM4291
FNMA	POOL #0AH7288	FNMA	POOL #0AL0469	FNMA	POOL #0AM4462
FNMA	POOL #0AH7523	FNMA	POOL #0AL0552	FNMA	POOL #0AO2959
FNMA	POOL #0AH8362	FNMA	POOL #0AL0656	FNMA	POOL #0AO2983
FNMA	POOL #0AH8423	FNMA	POOL #0AL0719	FNMA	POOL #0AO3879
FNMA	POOL #0AI1007	FNMA	POOL #0AL1013	FNMA	POOL #0AO4135
FNMA	POOL #0AI1070	FNMA	POOL #0AL1104	FNMA	POOL #0AO7729
FNMA	POOL #0AI1625	FNMA	POOL #0AL1107	FNMA	POOL #0AO8025
FNMA	POOL #0AI2310	FNMA	POOL #0AL1176	FNMA	POOL #0AO9136

FNMA POOL #0AP2098	FNMA POOL #0AT2937	FNMA POOL #0AW3619
FNMA POOL #0AP2133	FNMA POOL #0AT4017	FNMA POOL #0AW5644
FNMA POOL #0AP7534	FNMA POOL #0AT4041	FNMA POOL #0AW7430
FNMA POOL #0AP7724	FNMA POOL #0AT4473	FNMA POOL #0AW8295
FNMA POOL #0AP8328	FNMA POOL #0AT5989	FNMA POOL #0AW8968
FNMA POOL #0AP8433	FNMA POOL #0AT5990	FNMA POOL #0AW9273
FNMA POOL #0AP8877	FNMA POOL #0AT5993	FNMA POOL #0AX1041
FNMA POOL #0AP8888	FNMA POOL #0AT6778	FNMA POOL #0AX2403
FNMA POOL #0AP9041	FNMA POOL #0AT7281	FNMA POOL #0AX4858
FNMA POOL #0AP9720	FNMA POOL #0AT7311	FNMA POOL #0AX5304
FNMA POOL #0AP9736	FNMA POOL #0AT7591	FNMA POOL #0AX5316
FNMA POOL #0AQ0512	FNMA POOL #0AT9324	FNMA POOL #0AX7289
FNMA POOL #0AQ1260	FNMA POOL #0AT9387	FNMA POOL #0AX7303
FNMA POOL #0AQ5034	FNMA POOL #0AT9694	FNMA POOL #0AX7675
FNMA POOL #0AQ7186	FNMA POOL #0AT9975	FNMA POOL #0AX7876
FNMA POOL #0AQ8132	FNMA POOL #0AU0801	FNMA POOL #0AX9585
FNMA POOL #0AQ8151	FNMA POOL #0AU1292	FNMA POOL #0AY0887
FNMA POOL #0AQ9330	FNMA POOL #0AU1628	FNMA POOL #0AY2291
FNMA POOL #0AQ9697	FNMA POOL #0AU1629	FNMA POOL #0AY2782
FNMA POOL #0AR3363	FNMA POOL #0AU1650	FNMA POOL #0AY3851
FNMA POOL #0AR3746	FNMA POOL #0AU1661	FNMA POOL #0AY4197
FNMA POOL #0AR6834	FNMA POOL #0AU1803	FNMA POOL #0AY4200
FNMA POOL #0AR7214	FNMA POOL #0AU2032	FNMA POOL #0AY6338
FNMA POOL #0AS0016	FNMA POOL #0AU2619	FNMA POOL #0AZ2275
FNMA POOL #0AS0017	FNMA POOL #0AU2661	FNMA POOL #0AZ2316
FNMA POOL #0AS0044	FNMA POOL #0AU2807	FNMA POOL #0FN0000
FNMA POOL #0AS0356	FNMA POOL #0AU2926	FNMA POOL #0MA0047
FNMA POOL #0AS0464	FNMA POOL #0AU3353	FNMA POOL #0MA0072
FNMA POOL #0AS0518	FNMA POOL #0AU3735	FNMA POOL #0MA0096
FNMA POOL #0AS0560	FNMA POOL #0AU3751	FNMA POOL #0MA0174
FNMA POOL #0AS0601	FNMA POOL #0AU4421	FNMA POOL #0MA0190
FNMA POOL #0AS0795	FNMA POOL #0AU4647	FNMA POOL #0MA0269
FNMA POOL #0AS0860	FNMA POOL #0AU6795	FNMA POOL #0MA0320
FNMA POOL #0AS0909	FNMA POOL #0AU8278	FNMA POOL #0MA0326
FNMA POOL #0AS1376	FNMA POOL #0AU8537	FNMA POOL #0MA0481
FNMA POOL #0AS1557	FNMA POOL #0AU8740	FNMA POOL #0MA0511
FNMA POOL #0AS1587	FNMA POOL #0AU9017	FNMA POOL #0MA0587
FNMA POOL #0AS2329	FNMA POOL #0AU9533	FNMA POOL #0MA0616
FNMA POOL #0AS2337	FNMA POOL #0AU9553	FNMA POOL #0MA0651
FNMA POOL #0AS2703	FNMA POOL #0AV0662	FNMA POOL #0MA0669
FNMA POOL #0AS3009	FNMA POOL #0AV0688	FNMA POOL #0MA0741
FNMA POOL #0AS3216	FNMA POOL #0AV0691	FNMA POOL #0MA0878
FNMA POOL #0AS3258	FNMA POOL #0AV2348	FNMA POOL #0MA0895
FNMA POOL #0AS3338	FNMA POOL #0AV2959	FNMA POOL #0MA0909
FNMA POOL #0AS3465	FNMA POOL #0AV4133	FNMA POOL #0MA0955
FNMA POOL #0AS3957	FNMA POOL #0AV4716	FNMA POOL #0MA0979
FNMA POOL #0AS4184	FNMA POOL #0AV6103	FNMA POOL #0MA1014
FNMA POOL #0AS4690	FNMA POOL #0AV6105	FNMA POOL #0MA1017
FNMA POOL #0AT0238	FNMA POOL #0AV6364	FNMA POOL #0MA1029
FNMA POOL #0AT0682	FNMA POOL #0AV7087	FNMA POOL #0MA1044
FNMA POOL #0AT1156	FNMA POOL #0AV7157	FNMA POOL #0MA1104
FNMA POOL #0AT1575	FNMA POOL #0AV8869	FNMA POOL #0MA1107
FNMA POOL #0AT1586	FNMA POOL #0AV8939	FNMA POOL #0MA1164
FNMA POOL #0AT2014	FNMA POOL #0AW0278	FNMA POOL #0MA1200
FNMA POOL #0AT2016	FNMA POOL #0AW0482	FNMA POOL #0MA1201
FNMA POOL #0AT2032	FNMA POOL #0AW0985	FNMA POOL #0MA1212
FNMA POOL #0AT2127	FNMA POOL #0AW2627	FNMA POOL #0MA1246
FNMA POOL #0AT2613	FNMA POOL #0AW3598	FNMA POOL #0MA1307
FNMA POOL #0AT2926	FNMA POOL #0AW3613	FNMA POOL #0MA1338

FNMA POOL #OMA1356	FNMA GTD REMIC P/T 05-29 WC	FNMA GTD REMIC P/T 14-M3 AB2
FNMA POOL #OMA1391	FNMA GTD REMIC P/T 05-65 WL	FNMA GTD REMIC P/T 14-M9 ASQ2
FNMA POOL #OMA1401	FNMA GTD REMIC P/T 05-W1 1A2	FNMA GTD REMIC P/T 15-3 AY
FNMA POOL #OMA1417	FNMA GTD REMIC P/T 05-W2 A8	FNMA GTD REMIC P/T 15-M7 AB2
FNMA POOL #OMA1424	FNMA GTD REMIC P/T 05-W4 1A1	FNMA GTD REMIC P/T 15-M7 ASQT
FNMA POOL #OMA1440	FNMA GTD REMIC P/T 06-22 CE	FNMA GTD REMIC P/T 1998-22 FA
FNMA POOL #OMA1446	FNMA GTD REMIC P/T 06-90 BE	FNMA GTD REMIC P/T 2010-98 BH
FNMA POOL #OMA1463	FNMA GTD REMIC P/T 06-M1 D	FNMA GTD REMIC P/T 2012-68 NA
FNMA POOL #OMA1508	FNMA GTD REMIC P/T 07-114 A6	FNMA GTD REMIC P/T 2013-34 GP
FNMA POOL #OMA1511	FNMA GTD REMIC P/T 07-77 TD	FNMA GTD REMIC P/T 99-T2 A1
FNMA POOL #OMA1527	FNMA GTD REMIC P/T 07-95 A2	FOB ICE CCP COLLATERAL
FNMA POOL #OMA1575	FNMA GTD REMIC P/T 09-39 LB	FOCUS BRANDS (2ND LIEN 2/12)
FNMA POOL #OMA1584	FNMA GTD REMIC P/T 09-71 MB	FOCUS BRANDS 4/13 TL
FNMA POOL #OMA1595	FNMA GTD REMIC P/T 09-76 HA	FOEKISHA CO LTD JPY50 CFD
FNMA POOL #OMA1608	FNMA GTD REMIC P/T 09-96 DB	FOMENTO DE CONSTRUCCIONES Y CO
FNMA POOL #OMA1652	FNMA GTD REMIC P/T 09-W1 A	FOMENTO ECONOMICO MEXICANO SAB
FNMA POOL #OMA1656	FNMA GTD REMIC P/T 10-118 GF	FONCIERE DES REGIO EUR2 CFD
FNMA POOL #OMA1660	FNMA GTD REMIC P/T 10-141 MD	FONCIERE DES REGIONS
FNMA POOL #OMA1732	FNMA GTD REMIC P/T 10-150 PC	FOOT LOCKER INC
FNMA POOL #OMA1763	FNMA GTD REMIC P/T 10-34 MB	FOOTHILL CLO LTD 1A E 144A
FNMA POOL #OMA1785	FNMA GTD REMIC P/T 10-56 BD	FORBO HOLDING AG
FNMA POOL #OMA1885	FNMA GTD REMIC P/T 10-58 LY	FORD CREDIT AUTO LEA A A1 144A
FNMA POOL #OMA1931	FNMA GTD REMIC P/T 10-58 NQ	FORD CREDIT AUTO LEASE TR A A3
FNMA POOL #OMA2090	FNMA GTD REMIC P/T 10-60 D	FORD CREDIT AUTO LEASE TR B A3
FNMA POOL #OMA2093	FNMA GTD REMIC P/T 10-81 PB	FORD CREDIT AUTO OWN A A1 144A
FNMA POOL #OMA2110	FNMA GTD REMIC P/T 10-96 DC	FORD CREDIT AUTO OWN B A1 144A
FNMA POOL #OMA2125	FNMA GTD REMIC P/T 10-M7 A2	FORD CREDIT AUTO OWNE 1 A 144A
FNMA POOL #OMA2149	FNMA GTD REMIC P/T 11-109 PK	FORD CREDIT AUTO OWNER TR A A2
FNMA POOL #OMA2197	FNMA GTD REMIC P/T 11-110 CY	FORD CREDIT AUTO OWNER TR A A3
FNMA GTD REMIC P/T	FNMA GTD REMIC P/T 11-117 SAIO	FORD CREDIT AUTO OWNER TR A A4
FNMA GTD REMIC P/T 01/25/2043	FNMA GTD REMIC P/T 11-122 SD I	FORD CREDIT AUTO OWNER TR B A2
FNMA GTD REMIC P/T 01-11 L	FNMA GTD REMIC P/T 11-30 LB	FORD CREDIT AUTO OWNER TR B A3
FNMA GTD REMIC P/T 01-T1 A1	FNMA GTD REMIC P/T 11-39 VM	FORD CREDIT AUTO OWNER TR C A3
FNMA GTD REMIC P/T 01-W3 B3	FNMA GTD REMIC P/T 11-66 FA	FORD CREDIT AUTO OWNER TR C A4
FNMA GTD REMIC P/T 02-57 PG	FNMA GTD REMIC P/T 11-9 AV	FORD CREDIT AUTO OWNER TR D A3
FNMA GTD REMIC P/T 02-59 JE	FNMA GTD REMIC P/T 11-M1 A2	FORD CREDIT AUTO OWNER TRU A C
FNMA GTD REMIC P/T 02-W1 3B4	FNMA GTD REMIC P/T 11-M8 AB	FORD CREDIT AUTO OWNER TRU A D
FNMA GTD REMIC P/T 02W1 3B5	FNMA GTD REMIC P/T 12-117 DZ	FORD CREDIT AUTO OWNER TRU B C
FNMA GTD REMIC P/T 02-W6 3B3	FNMA GTD REMIC P/T 12-118 DV	FORD CREDIT FLOORPLAN MAS 1 A1
FNMA GTD REMIC P/T 02-W6 3B5	FNMA GTD REMIC P/T 12-118 VB	FORD CREDIT FLOORPLAN MAS 1 A2
FNMA GTD REMIC P/T 03-129 QE	FNMA GTD REMIC P/T 12-134 FD	FORD CREDIT FLOORPLAN MAS 5 A1
FNMA GTD REMIC P/T 03-71 PK	FNMA GTD REMIC P/T 12-3 VB	FORD CREDIT FLOORPLAN MAST 2 A
FNMA GTD REMIC P/T 03-74 PJ	FNMA GTD REMIC P/T 12-41 BA	FORD MOTOR CO
FNMA GTD REMIC P/T 03-76 FJ	FNMA GTD REMIC P/T 12-51 ND	FORD MOTOR CREDIT CO LLC
FNMA GTD REMIC P/T 03-86 VD	FNMA GTD REMIC P/T 12-66 PC	FOREST CITY ENTERPRISES INC
FNMA GTD REMIC P/T 03-T4 2A5	FNMA GTD REMIC P/T 12-80 EV	FOREST INVESTMENTS
FNMA GTD REMIC P/T 03-W1 B3	FNMA GTD REMIC P/T 12-M13 ASQ2	FOREST LABORATORIES INC CVR
FNMA GTD REMIC P/T 03-W10 1A4	FNMA GTD REMIC P/T 12-M17 ASQ2	FOREST LABORATORIES LLC 144A
FNMA GTD REMIC P/T 03-W10 2B5	FNMA GTD REMIC P/T 12-M5 A2	FORMOSA ADVANCED TECHNOLOGIES
FNMA GTD REMIC P/T 03-W15 2A7	FNMA GTD REMIC P/T 12-M9 ASQ2	FORMOSAN RUBBER GROUP INC
FNMA GTD REMIC P/T 03-W4 2B4	FNMA GTD REMIC P/T 13-14 NG	FORMULA ONE 8/14 (USD)
FNMA GTD REMIC P/T 04-70 EB	FNMA GTD REMIC P/T 13-18 CY	FORTESCUE 11/13 COV-LITE TL
FNMA GTD REMIC P/T 04-T2 1A3	FNMA GTD REMIC P/T 13-26 ID	FORTESCUE METALS GROUP LTD
FNMA GTD REMIC P/T 04-T3 1A1	FNMA GTD REMIC P/T 13-38 AI	FORTINET INC
FNMA GTD REMIC P/T 04-W11 1A2	FNMA GTD REMIC P/T 13-44 DI	FORTIS INC
FNMA GTD REMIC P/T 04-W8 3A	FNMA GTD REMIC P/T 13-88 CA	FORTRESS CREDIT OP 5A A1T 144A
FNMA GTD REMIC P/T 04-W9 2A1	FNMA GTD REMIC P/T 13-M14 APT	FORTRESS CREDIT OP 6A A1T 144A
FNMA GTD REMIC P/T 05-110 MB	FNMA GTD REMIC P/T 13-M3 ASQ2	FORTRESS CREDIT OPPO 3A C 144A
FNMA GTD REMIC P/T 05-15 EC	FNMA GTD REMIC P/T 14-M13 A2	FORTRESS CREDIT OPPO 3A D 144A

FORTRESS CREDIT OPPO 5A C 144A	FREMF 2013-K712 MO K712 C 144A	FUSO CHEMICAL CO LTD
FORTRESS CREDIT OPPO 6A D 144A	FREMF 2013-K713 MO K713 C 144A	FUSO PHARMACEUTICAL INDUSTRIES
FORTRESS INVESTMENT FUND IV	FRESENIUS MEDICAL CARE AG & CO	FUTABA INDUSTRIAL CO LTD
FORTRESS INVESTMENT FUND LLC	FRESENIUS SE & CO KGAA	FUTURE ARCHITECT INC
FORTRESS INVESTMENT FUND V A	FRESH DEL MONTE PRODUCE INC	FUTURE LAND DEVELOPMENT HOLDIN
FORTRESS INVESTMENT GROUP LLC	FRESH MARKET INC/THE	FWM INC
FORTUM OYJ	FRESNILLO PLC	FX ENERGY INC
FORTUNA ENTERTAINMENT GROUP NV	FRISCH'S RESTAURANTS INC	FXCM INC
FORTUNE BRANDS HOME & SECURITY	FRONTIER COMMUNICATIONS CORP	G4S PLC
FORTUNE REAL ESTATE INVESTMENT	FRONTIER REAL ESTATE INV CFD	G-7 HOLDINGS INC
FORUM ENERGY TECHNOLOGIES INC	FRUTAROM INDUSTRIES LTD	G8 EDUCATION LTD
FORWARD PHARMA A/S	FS INVESTMENT CORP	GABONESE REPUBLIC 144A
FOSSIL GROUP INC	F-SECURE OYJ	GABONESE REPUBLIC REGS
FOSTER ELECTRIC CO LTD	FSN CAPITAL IV	GABRIEL INDIA LTD
FOSUN INTERNATIONAL LTD	FT LAUDERDALE GALLERIA	GABS 114A AELTUS CBO
FOUNDING CONSTRUCTION & DEVELO	FTI CONSULTING INC	GAEC EDUCACAO SA
FOUR SEASONS 12/13 TL	FTS INTERNATIONAL INC	GAHR COMMERCIAL M NRF CFX 144A
FOUR TIMES SQUARE T 4TS A 144A	FTS INTERNATIONAL INC 144A	GAHR COMMERCIAL M NRF EFX 144A
FOX CHASE BANCORP INC	FTSE 100 INDEX FUTURE (LIF)	GAHR COMMERCIAL M NRF FFX 144A
FOXCONN TECHNOLOGY CO LTD	FU YU CORP LTD	GAIAM INC
FRANCE GOVERNMENT BOND OA REGS	FUCHS PETROLUB SE	GAIN CAPITAL HOLDINGS INC
FRANCE GOVERNMENT BOND OAT	FUEL SYSTEMS SOLUTIONS INC	GAKKEN HOLDINGS CO LTD NPV CFD
FRANCE TELECOM SA CFD	FUGRO NV	GALAXY ENTERTAINMENT GROUP LTD
FRANCE TELECOM SA NT	FUJI CORP LTD JPY50 CFD	GALECTIN THERAPEUTICS INC
FRANCESCA'S HOLDINGS CORP	FUJI ELECTRIC CO LTD	GALENICA AG
FRANCISCO PARTNERS II L P	FUJI ELECTRIC HOLDINGS CO LT Y	GALP ENERGIA SGPS SA
FRANCISCO PARTNERS III	FUJI HEAVY INDUSTRIES LTD	GALTON ONSHORE MORTGAGE
FRANCISCO PARTNERS IV LP	FUJI HEAVY INDUSTRIES LTD CFD	GAM HOLDING AG
FRANCISCO PARTNERS LP	FUJI KIKO CO LTD	GAMESA CORP TECNOLOGICA SA
FRANCO-NEVADA CORP	FUJI MACHINE MFG CO LTD CFD	GAMESTOP CORP
FRANCOTYP-POSTALIA HOLDING AG	FUJI PHARMA CO LTD	GAMESTOP CORP 144A
FRANKLIN CAPITAL ASSOC III L P	FUJI PHOTO FILM CO LTD CFD	GAMING AND LEISURE PROPERTIES
FRANKLIN ELECTRIC CO INC	FUJI SOFT INC	GAMMA COMMUNICATIONS PLC
FRANKLIN FINANCIAL SERVICES CO	FUJIFILM HOLDINGS CORP	GANNETT CO INC
FRANKLIN RESOURCES INC	FUJIKURA KASEI CO LTD	GAP INC/THE
FRANK'S INTERNATIONAL NV	FUJIKURA LTD CFD	GARMIN LTD
FRANSHION DEVELOPMENT LTD REGS	FUJIMI INC	GARTNER INC
FRANSHION PROPERTIES CHINA LTD	FUJIMI INC CFD	GAS NATURAL SDG SA
FRAPORT AG FRANKFURT AIRPORT S	FUJI-TEC Y50	GAS OIL FUTURE (ICE)
FRASERS CENTREPOINT TRUST	FUJITSU FRONTTECH LTD	GAS OIL FUTURE (IPE)
FRASERS COMMERCIAL TRUST	FUJITSU GENERAL LTD	GASLOG LTD
FRAZIER HEALTHCARE III L P	FUJITSU GENERAL Y50 CFD	GASLOG PARTNERS LP
FRAZIER HEALTHCARE IV LP	FUJITSU LTD	GASOLINE RB0B FUTURE (NYM)
FRAZIER HEALTHCARE V LP	FUJITSU LTD CFD	GATEGROUP HOLDING AG
FREDDIE MAC STRUCTURED DNA1 M2	FUKOKU CO LTD	GATES GLOBAL 6/14 (USD)
FREDDIE MAC STRUCTURED DNA2 M2	FUKUDA CORP	GATX CORP
FREDDIE MAC STRUCTURED HQ1 M2	FUKUDA DENSHI CO LTD	GAZTRANSPORT ET TECHNIGAZ SA
FREDDIE MAC STRUCTURED HQ2 M2	FUKUI COMPUTER HOLDINGS INC	GBP INTEREST
FREDDIE MAC STRUCTURED HQ3 M2	FUKUI COMPUTER INC NPV CFD	GBST HOLDINGS LTD
FREEBIT CO LTD	FUKUOKA FINANCIAL GROUP INC	GCA SAVVIAN CORP
FREENET AG	FULTON FINANCIAL CORP	GCA SAVVIAN GROUP CORP NPV CFD
FREEPORT-MCMORAN INC	FUNAI CONSULTING NPV CFD	GCI INC
FREEPORT-MCMORAN OIL & GAS LLC	FUNAI ELECTRIC CO LTD	GCL-POLY ENERGY HOLDINGS LTD
FREESCALE 2/13 COV-LITE TL	FUNAI ELECTRIC CO NPV CFD	GCO EDUCATION LOAN 2A A2L 144A
FREESCALE SEMICONDUCTOR INC	FURIEX PHARMACEUTICALS INC	GE BUSINESS LOAN TRU 2A B 144A
FREESCALE SEMICONDUCTOR LTD	FURUKAWA BATTERY CFD	GE CAPITAL MORTGAGE FUN HE3 A5
FREIGHTWAYS LTD	FURUKAWA CO CFD	GE CAPITAL TRUST III REGS
FREMF 2012-K23 MORT K23 C 144A	FURUKAWA ELECTRIC CO LTD CFD	GE COML MTG CORP 05-C3 J 144A
FREMF 2012-K708 MO K708 B 144A	FURUSATO INDUSTRIES LTD	GE COMMERCIAL MORTGAGE C C1 A4

GE DEALER FLOORPLAN MASTER 1 A	GEORGETOWN UNIVERSITY	GLOBAL TEL LINK 5/13 2ND LIEN
GE DEALER FLOORPLAN MASTER 2 A	GEORGIA POWER CO	GLOBALTRANS INVESTMENT PLC
GE EQUIPMENT SMALL 1A A3 144A	GEORGIA ST	GLOBALWAFERS CO LTD
GE EQUIPMENT TRANSPORTATI 1 A3	GEORGIA-PACIFIC LLC	GLOBE UNION INDUSTRIAL CORP
GE EQUIPMENT TRANSPORTATI 1 A4	GERBER SCIENTIFIC INC COM	GLOBUS MEDICAL INC
GE EQUIPMENT TRANSPORTATI 2 A3	GERDAU SA	GLORI ENERGY INC
GEA GROUP AG	GERDAU TRADE INC 144A	GLORIA MATERIAL TECHNOLOGY COR
GEBERIT AG	GERMANY (FED REP) BDS	GLORIOUS SUN ENTERPRISES LTD
GECINA EUR7.50 CFD	GEROVA LTD ORD SHS	GLORY LTD
GECINA SA	GERRESHEIMER AG	GLP CAPITAL LP / GLP FINANCING
GECOSS CORP CFD	GERRY WEBER INTERNATIONAL AG	GLP J-REIT
GEEKNET INC	GET NICE HOLDINGS LTD	GLS AUTO RECEIVABLES 1A B 144A
GEM DIAMONDS LTD	GETAC TECHNOLOGY CORP	GLU MOBILE INC
GEMALTO EUR 1	GETINGE AB	GLUSKIN SHEFF + ASSOCIATES INC
GEMALTO NV	GFI GROUP INC	GM FINANCIAL AUTOMO 1A A2 144A
GENEL ENERGY PLC CFD	GFK SE	GM FINANCIAL AUTOMO 2A A4 144A
GENER8 MARITIME INC	G-FORCE 2005-RR LLC RRA B 144A	GM FINANCIAL AUTOMOBILE L 1 A3
GENERAC HOLDINGS INC	GFPT PCL	GMAC COML 1997-C2 CL H 144A
GENERAL CATALYST GROUP III LP	GHANA COMMERCIAL BANK LTD	GMAC COMMERCIAL MORT C3 K 144A
GENERAL CATALYST GROUP IV LP	GHANA GOVERNMENT BOND	GMAC COMMERCIAL MORTGAGE C2I K
GENERAL CATALYST GROUP V LP	GIANT MANUFACTURING CO LTD	GMACM HOME EQUIT HE4 A2VN 144A
GENERAL DYNAMICS CORP	GIANTPLUS TECHNOLOGY CO LTD	GMACM MORTGAGE LOAN TR AR1 22A
GENERAL ELECTRIC CAPITAL 144A	GIBSON BRANDS INC 144A	GMACM MORTGAGE LOAN TR AR2 1A2
GENERAL ELECTRIC CAPITAL CORP	GIGAMON INC	GMACM MORTGAGE LOAN TRU AR2 4A
GENERAL ELECTRIC CO	G-III APPAREL GROUP LTD	GMB KOREA CORP
GENERAL FINANCE CORP	GILDAN ACTIVEWEAR INC	GMO INTERNET INC
GENERAL GROWTH PROPERTIES INC	GILEAD SCIENCES INC	GMO PAYMENT GATEWAY INC
GENERAL MARITIME CORP	GIMV NV	GN STORE NORD A/S
GENERAL MILLS INC	GIVAUDAN SA	GNC HOLDINGS INC
GENERAL MOTORS CO	GJENSIDIGE FORSIKRING ASA	GNMA POOL #0162192
GENERAL MOTORS FINANCIAL CO IN	GKN PLC	GNMA POOL #0164708
GENERATION IM GLOBAL EQUITY FD	GKN PLC CFD	GNMA POOL #0191638
GENESCO INC	GLANBIA ORD EURO.06 CFD	GNMA POOL #0203058
GENESE & WYOMING INC	GLAXOSMITHKLINE BANGLADESH LTD	GNMA POOL #0208529
GENESIS ENERGY LP	GLAXOSMITHKLINE CAPITAL INC	GNMA POOL #0209804
GENESIS ENERGY LP / GENESIS EN	GLAXOSMITHKLINE CAPITAL PLC	GNMA POOL #0271730
GENESIS HEALTHCARE 10/12 TLB	GLAXOSMITHKLINE CONSUMER NIGER	GNMA POOL #0274765
GENESYS 2/13 COV-LITE (USD) TL	GLAXOSMITHKLINE PLC	GNMA POOL #0274845
GENFIT CFD	GLAXOSMITHKLINE PLC CFD	GNMA POOL #0276322
GENKI SUSHI CO JPY50 CFD	GLEACHER MEZZANINE FUND II LP	GNMA POOL #0278752
GENKY STORES INC NPV CFD	GLEACHER MEZZANINE FUND LP	GNMA POOL #0283858
GENMAB A/S	GLENCORE CANADA CORP	GNMA POOL #0291118
GENON ENERGY INC	GLENCORE FINANCE CANADA L 144A	GNMA POOL #0294096
GENPACT LTD	GLENCORE FUNDING LLC 144A	GNMA POOL #0299710
GENERA SAB DE CV	GLENCORE PLC	GNMA POOL #0304488
GENTEX CORP/MI	GLENMARK PHARMACEUTICALS LTD	GNMA POOL #0316417
GENTING HONG KONG LTD	GLITNIR HF 144A	GNMA POOL #0317081
GENTING MALAYSIA BHD	GLOBAL & YUASA BATTERY CO LTD	GNMA POOL #0317599
GENTING SINGAPORE PLC	GLOBAL CASH ACCESS 11/14 TLB	GNMA POOL #0319280
GENUINE PARTS CO	GLOBAL EAGLE ENTERTAINMEN 144A	GNMA POOL #0326446
GENUS PLC	GLOBAL KNOWLEDGE 1/15 TL	GNMA POOL #0326843
GENWORTH FINANCIAL INC	GLOBAL LIGHTING TECHNOLOGIES I	GNMA POOL #0330530
GENWORTH MORTGAGE INSURANCE AU	GLOBAL LOGISTIC PROPERTIES LTD	GNMA POOL #0333352
GENZYME CORP	GLOBAL PARTNERS LP/MA	GNMA POOL #0341673
GEO GROUP INC/THE	GLOBAL PAYMENTS INC	GNMA POOL #0343613
GEO HOLDINGS CORP	GLOBAL PORTS INVESTMENTS PLC	GNMA POOL #0344202
GEODESIC LTD INR2	GLOBAL POWER EQUIPMENT GROUP I	GNMA POOL #0345885
GEOMETRIC LTD	GLOBAL SHIP LEASE INC	GNMA POOL #0351170
GEORG FISCHER AG	GLOBAL SOURCES LTD	GNMA POOL #0351408

GNMA POOL #0352050	GNMA POOL #0485795	GNMA POOL #0592266
GNMA POOL #0357737	GNMA POOL #0486793	GNMA POOL #0595818
GNMA POOL #0361382	GNMA POOL #0500269	GNMA POOL #0596729
GNMA POOL #0362222	GNMA POOL #0501584	GNMA POOL #0598138
GNMA POOL #0365526	GNMA POOL #0503436	GNMA POOL #0598680
GNMA POOL #0367096	GNMA POOL #0503460	GNMA POOL #0600022
GNMA POOL #0367098	GNMA POOL #0505564	GNMA POOL #0602794
GNMA POOL #0369368	GNMA POOL #0510302	GNMA POOL #0604141
GNMA POOL #0373730	GNMA POOL #0520056	GNMA POOL #0604661
GNMA POOL #0385503	GNMA POOL #0530718	GNMA POOL #0607122
GNMA POOL #0386561	GNMA POOL #0531296	GNMA POOL #0607635
GNMA POOL #0386697	GNMA POOL #0536310	GNMA POOL #0610850
GNMA POOL #0391574	GNMA POOL #0537417	GNMA POOL #0612233
GNMA POOL #0393292	GNMA POOL #0539817	GNMA POOL #0613820
GNMA POOL #0398651	GNMA POOL #0541507	GNMA POOL #0614191
GNMA POOL #0400438	GNMA POOL #0542997	GNMA POOL #0615583
GNMA POOL #0401189	GNMA POOL #0549559	GNMA POOL #0615869
GNMA POOL #0408329	GNMA POOL #0550727	GNMA POOL #0616011
GNMA POOL #0410207	GNMA POOL #0551755	GNMA POOL #0616361
GNMA POOL #0419082	GNMA POOL #0551757	GNMA POOL #0616980
GNMA POOL #0419161	GNMA POOL #0551817	GNMA POOL #0617057
GNMA POOL #0421117	GNMA POOL #0551974	GNMA POOL #0617150
GNMA POOL #0421539	GNMA POOL #0552245	GNMA POOL #0618886
GNMA POOL #0422071	GNMA POOL #0552706	GNMA POOL #0619187
GNMA POOL #0423788	GNMA POOL #0552890	GNMA POOL #0622122
GNMA POOL #0423838	GNMA POOL #0553057	GNMA POOL #0623352
GNMA POOL #0426136	GNMA POOL #0553167	GNMA POOL #0626066
GNMA POOL #0427830	GNMA POOL #0554233	GNMA POOL #0630106
GNMA POOL #0429778	GNMA POOL #0554242	GNMA POOL #0634828
GNMA POOL #0430151	GNMA POOL #0555704	GNMA POOL #0638234
GNMA POOL #0430886	GNMA POOL #0557306	GNMA POOL #0639909
GNMA POOL #0431661	GNMA POOL #0559362	GNMA POOL #0642501
GNMA POOL #0431662	GNMA POOL #0561383	GNMA POOL #0643349
GNMA POOL #0432702	GNMA POOL #0562588	GNMA POOL #0644789
GNMA POOL #0433309	GNMA POOL #0564458	GNMA POOL #0646729
GNMA POOL #0433333	GNMA POOL #0564541	GNMA POOL #0648601
GNMA POOL #0433820	GNMA POOL #0564826	GNMA POOL #0652555
GNMA POOL #0435971	GNMA POOL #0564937	GNMA POOL #0652746
GNMA POOL #0436472	GNMA POOL #0565159	GNMA POOL #0655260
GNMA POOL #0436491	GNMA POOL #0567995	GNMA POOL #0659695
GNMA POOL #0436735	GNMA POOL #0571334	GNMA POOL #0669020
GNMA POOL #0437117	GNMA POOL #0572841	GNMA POOL #0672628
GNMA POOL #0442018	GNMA POOL #0575397	GNMA POOL #0675586
GNMA POOL #0442121	GNMA POOL #0575915	GNMA POOL #0675926
GNMA POOL #0442132	GNMA POOL #0576003	GNMA POOL #0677207
GNMA POOL #0442188	GNMA POOL #0576498	GNMA POOL #0684206
GNMA POOL #0442189	GNMA POOL #0577650	GNMA POOL #0687719
GNMA POOL #0442263	GNMA POOL #0579509	GNMA POOL #0690156
GNMA POOL #0442631	GNMA POOL #0581434	GNMA POOL #0690910
GNMA POOL #0445387	GNMA POOL #0581966	GNMA POOL #0692606
GNMA POOL #0447745	GNMA POOL #0583580	GNMA POOL #0697848
GNMA POOL #0463811	GNMA POOL #0584146	GNMA POOL #0698035
GNMA POOL #0465217	GNMA POOL #0584434	GNMA POOL #0698236
GNMA POOL #0470009	GNMA POOL #0587282	GNMA POOL #0699114
GNMA POOL #0470221	GNMA POOL #0587721	GNMA POOL #0700806
GNMA POOL #0470387	GNMA POOL #0588181	GNMA POOL #0702046
GNMA POOL #0472961	GNMA POOL #0588206	GNMA POOL #0704207
GNMA POOL #0473656	GNMA POOL #0591738	GNMA POOL #0704506
GNMA POOL #0477481	GNMA POOL #0591845	GNMA POOL #0704542

GNMA POOL #0704575	GNMA POOL #0783313	GNMA GTD REMIC P/T 10-H12 PT
GNMA POOL #0712078	GNMA POOL #0783375	GNMA GTD REMIC P/T 11-105 B
GNMA POOL #0713333	GNMA POOL #0783403	GNMA GTD REMIC P/T 11-109 AC
GNMA POOL #0717038	GNMA POOL #0793903	GNMA GTD REMIC P/T 11-109 B
GNMA POOL #0720075	GNMA POOL #0794603	GNMA GTD REMIC P/T 11-109 C
GNMA POOL #0720209	GNMA POOL #0AA2654	GNMA GTD REMIC P/T 11-110 A
GNMA POOL #0721227	GNMA POOL #0AA2672	GNMA GTD REMIC P/T 11-110 B
GNMA POOL #0722770	GNMA POOL #0AA3000	GNMA GTD REMIC P/T 11-127 C
GNMA POOL #0723354	GNMA POOL #0AA4609	GNMA GTD REMIC P/T 11-15 C
GNMA POOL #0726139	GNMA POOL #0AA8341	GNMA GTD REMIC P/T 11-16 A
GNMA POOL #0729349	GNMA POOL #0AA8385	GNMA GTD REMIC P/T 11-161 B
GNMA POOL #0733673	GNMA POOL #0AA8583	GNMA GTD REMIC P/T 11-161 C
GNMA POOL #0733871	GNMA POOL #0AB2891	GNMA GTD REMIC P/T 11-19 WJ
GNMA POOL #0734425	GNMA POOL #0AB7970	GNMA GTD REMIC P/T 11-27 CB
GNMA POOL #0737033	GNMA POOL #0AC1702	GNMA GTD REMIC P/T 11-31 A
GNMA POOL #0737423	GNMA POOL #0AC3661	GNMA GTD REMIC P/T 11-38 B
GNMA POOL #0737942	GNMA POOL #0AC3938	GNMA GTD REMIC P/T 11-38 C
GNMA POOL #0738111	GNMA POOL #0AD1621	GNMA GTD REMIC P/T 11-56 PA
GNMA POOL #0738635	GNMA POOL #0AD1699	GNMA GTD REMIC P/T 11-67 AF
GNMA POOL #0738950	GNMA POOL #0AE3868	GNMA GTD REMIC P/T 11-67 B
GNMA POOL #0744379	GNMA POOL #0AE6953	GNMA GTD REMIC P/T 11-77 A
GNMA POOL #0745101	GNMA POOL #0AE7714	GNMA GTD REMIC P/T 11-77 B
GNMA POOL #0748525	GNMA POOL #0AF5843	GNMA GTD REMIC P/T 11-86 C
GNMA POOL #0750223	GNMA POOL #0AG7484	GNMA GTD REMIC P/T 11-92 AB
GNMA POOL #0752991	GNMA POOL #0AJ1126	GNMA GTD REMIC P/T 12-1 AB
GNMA POOL #0758905	GNMA POOL #0AJ1984	GNMA GTD REMIC P/T 12-131 A
GNMA POOL #0761925	GNMA POOL #0AK0568	GNMA GTD REMIC P/T 12-135 AB
GNMA POOL #0767167	GNMA GTD REMIC P/T 01-16 Z	GNMA GTD REMIC P/T 12-135 AC
GNMA POOL #0767301	GNMA GTD REMIC P/T 03-24 DA	GNMA GTD REMIC P/T 12-2 AB
GNMA POOL #0771242	GNMA GTD REMIC P/T 04-88 MG	GNMA GTD REMIC P/T 12-27 A
GNMA POOL #0776879	GNMA GTD REMIC P/T 06-31 E	GNMA GTD REMIC P/T 12-35 A
GNMA POOL #0777254	GNMA GTD REMIC P/T 06-39 D	GNMA GTD REMIC P/T 12-43 VB
GNMA POOL #0778577	GNMA GTD REMIC P/T 06-63 B	GNMA GTD REMIC P/T 12-46 AB
GNMA POOL #0778793	GNMA GTD REMIC P/T 07-35 NE	GNMA GTD REMIC P/T 12-46 AE
GNMA POOL #0779084	GNMA GTD REMIC P/T 07-69 D	GNMA GTD REMIC P/T 12-70 AB
GNMA POOL #0779242	GNMA GTD REMIC P/T 08-65 ME	GNMA GTD REMIC P/T 13-101 AG
GNMA POOL #0779704	GNMA GTD REMIC P/T 08-66 UM	GNMA GTD REMIC P/T 13-150 VQ
GNMA POOL #0780041	GNMA GTD REMIC P/T 08-86 D	GNMA GTD REMIC P/T 13-175 AG
GNMA POOL #0780082	GNMA GTD REMIC P/T 09-105 C	GNMA GTD REMIC P/T 13-176 AB
GNMA POOL #0780453	GNMA GTD REMIC P/T 09-108 WG	GNMA GTD REMIC P/T 13-29 AB
GNMA POOL #0780517	GNMA GTD REMIC P/T 09-119 B	GNMA GTD REMIC P/T 13-29 AC
GNMA POOL #0780589	GNMA GTD REMIC P/T 09-3 C	GNMA GTD REMIC P/T 13-32 B
GNMA POOL #0781148	GNMA GTD REMIC P/T 09-4 C	GNMA GTD REMIC P/T 13-55 A
GNMA POOL #0781567	GNMA GTD REMIC P/T 09-5 B	GNMA GTD REMIC P/T 13-72 AC
GNMA POOL #0781690	GNMA GTD REMIC P/T 09-93 HB	GNMA GTD REMIC P/T 13-78 AD
GNMA POOL #0781746	GNMA GTD REMIC P/T 09-94 LF	GNMA GTD REMIC P/T 14-061 A
GNMA POOL #0781829	GNMA GTD REMIC P/T 10-113 KE	GNMA GTD REMIC P/T 14-101 VA
GNMA POOL #0781905	GNMA GTD REMIC P/T 10-124 C	GNMA GTD REMIC P/T 14-120 A
GNMA POOL #0781961	GNMA GTD REMIC P/T 10-132 B	GNMA GTD REMIC P/T 14-14 AE
GNMA POOL #0782046	GNMA GTD REMIC P/T 10-14 A	GNMA GTD REMIC P/T 14-14 BL
GNMA POOL #0782049	GNMA GTD REMIC P/T 10-140 AB	GNMA GTD REMIC P/T 14-150 C
GNMA POOL #0782371	GNMA GTD REMIC P/T 10-140 C	GNMA GTD REMIC P/T 14-33 A
GNMA POOL #0782520	GNMA GTD REMIC P/T 10-155 B	GNMA GTD REMIC P/T 14-47 AB
GNMA POOL #0782560	GNMA GTD REMIC P/T 10-156 AC	GNMA GTD REMIC P/T 14-47 C
GNMA POOL #0782562	GNMA GTD REMIC P/T 10-156 C	GNMA GTD REMIC P/T 14-54 A
GNMA POOL #0782631	GNMA GTD REMIC P/T 10-87 LH	GNMA GTD REMIC P/T 14-75 A
GNMA POOL #0782872	GNMA GTD REMIC P/T 10-90 DA	GNMA GTD REMIC P/T 14-75 AC
GNMA POOL #0782949	GNMA GTD REMIC P/T 10-96 A	GNMA GTD REMIC P/T 14-88 AH
GNMA POOL #0783292	GNMA GTD REMIC P/T 10-97 C	GNMA GTD REMIC P/T 15-68 AB

GNMA GTD REMIC P/T 2013-141 A	GNMA II POOL #0710035	GNMA II POOL #OMA1374
GNMA II POOL #0004037	GNMA II POOL #0710065	GNMA II POOL #OMA1375
GNMA II POOL #0004061	GNMA II POOL #0710077	GNMA II POOL #OMA1446
GNMA II POOL #0004169	GNMA II POOL #0710078	GNMA II POOL #OMA1448
GNMA II POOL #0004222	GNMA II POOL #0721566	GNMA II POOL #OMA1450
GNMA II POOL #0004239	GNMA II POOL #0725631	GNMA II POOL #OMA1461
GNMA II POOL #0004343	GNMA II POOL #0731500	GNMA II POOL #OMA1523
GNMA II POOL #0004399	GNMA II POOL #0731503	GNMA II POOL #OMA1525
GNMA II POOL #0004436	GNMA II POOL #0751746	GNMA II POOL #OMA1573
GNMA II POOL #0004696	GNMA II POOL #0757327	GNMA II POOL #OMA1602
GNMA II POOL #0004697	GNMA II POOL #0759375	GNMA II POOL #OMA1603
GNMA II POOL #0004853	GNMA II POOL #0765225	GNMA II POOL #OMA1761
GNMA II POOL #0004883	GNMA II POOL #0766545	GNMA II POOL #OMA1762
GNMA II POOL #0004923	GNMA II POOL #0783366	GNMA II POOL #OMA1839
GNMA II POOL #0004978	GNMA II POOL #0783417	GNMA II POOL #OMA1918
GNMA II POOL #0004979	GNMA II POOL #0783418	GNMA II POOL #OMA1919
GNMA II POOL #0005116	GNMA II POOL #0791938	GNMA II POOL #OMA1920
GNMA II POOL #0005233	GNMA II POOL #0AA6149	GNMA II POOL #OMA1921
GNMA II POOL #0005260	GNMA II POOL #OAC9903	GNMA II POOL #OMA2073
GNMA II POOL #0005307	GNMA II POOL #0AH4598	GNMA II POOL #OMA2074
GNMA II POOL #0005334	GNMA II POOL #0AH4618	GNMA II POOL #OMA2147
GNMA II POOL #0008608	GNMA II POOL #OMA0007	GNMA II POOL #OMA2148
GNMA II POOL #0008613	GNMA II POOL #OMA0025	GNMA II POOL #OMA2149
GNMA II POOL #0008621	GNMA II POOL #OMA0138	GNMA II POOL #OMA2223
GNMA II POOL #0008623	GNMA II POOL #OMA0154	GNMA II POOL #OMA2224
GNMA II POOL #0008631	GNMA II POOL #OMA0223	GNMA II POOL #OMA2303
GNMA II POOL #0008633	GNMA II POOL #OMA0233	GNMA II POOL #OMA2304
GNMA II POOL #0008663	GNMA II POOL #OMA0391	GNMA II POOL #OMA2305
GNMA II POOL #0008767	GNMA II POOL #OMA0392	GNMA II POOL #OMA2444
GNMA II POOL #0080045	GNMA II POOL #OMA0461	GNMA II POOL #OMA2445
GNMA II POOL #0080106	GNMA II POOL #OMA0514	GNMA II POOL #OMA2521
GNMA II POOL #0080114	GNMA II POOL #OMA0535	GO FINANCIAL AUTO SEC 1 B 144A
GNMA II POOL #0080137	GNMA II POOL #OMA0624	GO-AHEAD GROUP PLC
GNMA II POOL #0080272	GNMA II POOL #OMA0699	GODO STEEL LTD
GNMA II POOL #0080289	GNMA II POOL #OMA0701	GOL LINHAS AEREAS INTELIGENTES
GNMA II POOL #0080502	GNMA II POOL #OMA0712	GOLAR LNG LTD
GNMA II POOL #0080520	GNMA II POOL #OMA0782	GOLAR LNG PARTNERS LP
GNMA II POOL #0080569	GNMA II POOL #OMA0783	GOLD 100 OZ FUTURE (CMX)
GNMA II POOL #0080578	GNMA II POOL #OMA0797	GOLD CIRCUIT ELECTRONICS LTD
GNMA II POOL #0080579	GNMA II POOL #OMA0851	GOLD FIELDS LTD
GNMA II POOL #0080589	GNMA II POOL #OMA0852	GOLD HILL VENTURE LENDING 03-A
GNMA II POOL #0080595	GNMA II POOL #OMA0855	GOLD RESOURCE CORP
GNMA II POOL #0080702	GNMA II POOL #OMA0908	GOLDCORP INC
GNMA II POOL #0080708	GNMA II POOL #OMA0934	GOLDEN AGRI-RESOURCES LTD
GNMA II POOL #0080727	GNMA II POOL #OMA0937	GOLDEN CREDIT CARD T 3A A 144A
GNMA II POOL #0080745	GNMA II POOL #OMA0938	GOLDEN CREDIT CARD T 5A A 144A
GNMA II POOL #0080824	GNMA II POOL #OMA1010	GOLDEN FRIENDS CORP
GNMA II POOL #0080934	GNMA II POOL #OMA1012	GOLDEN LEGACY PTE LTD 144A
GNMA II POOL #0081018	GNMA II POOL #OMA1015	GOLDEN LIVING (5/11) TLB
GNMA II POOL #0081585	GNMA II POOL #OMA1016	GOLDEN ST TOBACCO SECURITIZATI
GNMA II POOL #0081637	GNMA II POOL #OMA1092	GOLDENTREE LOAN OPPO 5A E 144A
GNMA II POOL #0081661	GNMA II POOL #OMA1109	GOLDLION HOLDINGS LTD
GNMA II POOL #0082468	GNMA II POOL #OMA1156	GOLDMAN SACHS GROUP INC/THE
GNMA II POOL #0082483	GNMA II POOL #OMA1223	GOLDPOINT PARTNERS
GNMA II POOL #0082600	GNMA II POOL #OMA1224	GOME ELECTRICAL APPLIANCES HOL
GNMA II POOL #0082625	GNMA II POOL #OMA1227	GOODBABY INTERNATIONAL HOLDING
GNMA II POOL #0082762	GNMA II POOL #OMA1265	GOODMAN GROUP
GNMA II POOL #0082827	GNMA II POOL #OMA1266	GOODRICH PETROLEUM CORP
GNMA II POOL #0703850	GNMA II POOL #OMA1350	GOODYEAR TIRE & RUBBER CO/THE

GOOGLE INC
 GOPRO INC
 GOVERNMENT OF CANADA
 GP PORTFOLIO TRUST GPP D 144A
 GP PORTFOLIO TRUST GPP E 144A
 GPT GROUP/THE
 GRACO INC
 GRAFTECH INTERNATIONAL LTD
 GRAHAM HOLDINGS CO
 GRAMEENPHONE LTD
 GRAMERCY REAL ESTAT 1A A1 144A
 GRAMERCY REAL ESTATE 1A B 144A
 GRAND CANYON EDUCATION INC
 GRAND CITY PROPERTIES SA
 GRAND OCEAN RETAIL GROUP LTD
 GRAND PACIFIC BUSINE 1A A 144A
 GRAND PACIFIC BUSINE 1A B 144A
 GRAND PARKWAY TRANSPRTN CORP T
 GRANDE ASSET HOTELS & PROPERTY
 GRANDVISION NV
 GRANDY HOUSE CORP
 GRANGE RESOURCES LTD
 GRANITE CONSTRUCTION INC
 GRANITE MASTER ISSUE 1 A5 REGS
 GRANITE MASTER ISSUE 2 A5 REGS
 GRANITE MASTER ISSUE 4 A5 REGS
 GRANITE MORTGAGES 0 1 2A2 REGS
 GRANITE MORTGAGES 0 2 2A1 REGS
 GRANITE MORTGAGES 0 3 2A2 REGS
 GRANITE MORTGAGES 03 2 2A REGS
 GRANITE MORTGAGES 03 3 2A REGS
 GRAPE KING BIO LTD
 GRAPHIC PACKAGING HOLDING CO
 GRAPHIC PACKAGING INTERNATIONAL
 GRAY TELEVISION INC
 GRAYSON CLO LTD 1A C 144A
 GREAT CANADIAN GAMING CORP
 GREAT EAGLE HOLDINGS LTD
 GREAT EASTERN HOLDINGS LTD
 GREAT HILL EQUITY PARTNERS II
 GREAT HILL EQUITY PARTNERS III
 GREAT HILL EQUITY PARTNERS IV
 GREAT HILL EQUITY PARTNERS L P
 GREAT PLAINS ENERGY INC
 GREAT PORTLAND ESTATES ORD CFD
 GREAT PORTLAND ESTATES PLC
 GREAT WALL MOTOR CO LTD
 GREAT WEST LIFE CO INC
 GREAT WESTERN BANCORP INC
 GREATBATCH INC
 GREATEK ELECTRONICS INC
 GREEKTOWN HOLDINGS LLC/GR 144A
 GREEN CENTURY BALANCED FUND
 GREEN CROSS CORP/SOUTH KOREA
 GREEN TREE RECREATIONAL E C B2
 GREENCORE GROUP ORD CFD
 GREENCORE GROUP PLC
 GREENE KING PLC CFD
 GREENWICH CAP 05-GG3 CL K 144A
 GREENWICH CAP COML FDG 02 144A
 GREENWICH STREET CAP PARTNERS
 GREGGS PLC
 GREGGS PLC CFD
 GREIF INC
 GRENADA GOVERNMENT INTERN REGS
 GREYLOCK ISRAEL II
 GREYLOCK XII LP
 GREYLOCK XIII LP
 GREYLOCK XIV LP
 GREYWOLF CLO II LTD 1A D 144A
 GRIFFON CORP
 GRIFOLS SA
 GRIFOLS WORLDWIDE OPERATIONS L
 GRINDROD LTD
 GROCERY OUTLET 10/14 COV-LITE
 GROSVENOR RESIDENTIAL INVT
 GROTECH PARTNERS III L P
 GROTECH PARTNERS V L P
 GROUP 1 AUTOMOTIVE INC
 GROUP 4 SECURICOR PLC CFD
 GROUP FIVE NPV
 GROUPE BRUXELLES LAMBERT SA
 GROUPE CRIT
 GROUPE EUROTUNNEL SE
 GROUPE FNAC
 Groupon INC
 GRUBHUB INC
 GRUMA SAB DE CV
 GRUPA KETY SA
 GRUPO AEROMEXICO SAB DE CV
 GRUPO AEROPORTUARIO DEL CENTRO
 GRUPO AEROPORTUARIO DEL PACIFI
 GRUPO AEROPORTUARIO DEL SUREST
 GRUPO BTG PACTUAL
 GRUPO COMERCIAL CHEDRAUI SA DE
 GRUPO FAMSA SAB DE CV
 GRUPO FINANCIERO BANORTE SAB D
 GRUPO FINANCIERO INTERACCIONES
 GRUPO FINANCIERO SANTANDER MEX
 GRUPO HERDEZ SAB DE CV
 GRUPO INDUSTRIAL SALTILLO SAB
 GRUPO LAMOSA SAB DE CV
 GRUPO MEXICO SAB DE CV
 GRUPO SIMEC SAB DE CV
 GRUPO SPORTS WORLD SAB DE CV
 GRUPO TELEVISA SAB
 GRYPHON PARTNERS II LP
 GRYPHON PARTNERS III
 GS HOME SHOPPING INC
 GS MORTGAGE SECUR RR3 A1S 144A
 GS MORTGAGE SECURI GC12 D 144A
 GS MORTGAGE SECURI GC13 D 144A
 GS MORTGAGE SECURI GC16 D 144A
 GS MORTGAGE SECURI GC16 F 144A
 GS MORTGAGE SECURI GCJ7 D 144A
 GS MORTGAGE SECURI GCJ7 E 144A
 GS MORTGAGE SECURI GCJ7 F 144A
 GS MORTGAGE SECURI GCJ9 D 144A
 GS MORTGAGE SECURI GSFL D 144A
 GS MORTGAGE SECURI RR2 A1 144A
 GS MORTGAGE SECURIT C1 A1 144A
 GS MORTGAGE SECURIT CC1 A 144A
 GS MORTGAGE SECURIT G1 A2 144A
 GS MORTGAGE SECURIT GC5 D 144A
 GS MORTGAGE SECURIT GC5 E 144A
 GS MORTGAGE SECURIT GC5 F 144A
 GS MORTGAGE SECURIT GC6 D 144A
 GS MORTGAGE SECURIT GC6 E 144A
 GS MORTGAGE SECURITI C1 D 144A
 GS MORTGAGE SECURITI C1 E 144A
 GS MORTGAGE SECURITI C1 F 144A
 GS MORTGAGE SECURITI C2 C 144A
 GS MORTGAGE SECURITI C2 D 144A
 GS MORTGAGE SECURITIE GC20 AAB
 GS MORTGAGE SECURITIES C GG4 D
 GS MORTGAGE SECURITIES GC10 A1
 GS MORTGAGE SECURITIES GC10 A5
 GS MORTGAGE SECURITIES GC13 A1
 GS MORTGAGE SECURITIES GC18 A1
 GS MORTGAGE SECURITIES GC22 A1
 GS MORTGAGE SECURITIES GC28 A5
 GS MORTGAGE SECURITIES GC6 A3
 GS MORTGAGE SECURITIES GC6I F
 GS MORTGAGE SECURITIES GCJ7 AS
 GS MORTGAGE SECURITIES GCJ7 C
 GS MORTGAGE SECURITIES GCJ9 A3
 GS MORTGAGE SECURITIES GG10 A4
 GS MORTGAGE SECURITIES GG6 A4
 GS MORTGAGE SECURITIES GG8 A4
 GS MORTGAGE SECURITIES T GG6 D
 GS MTG SEC CORP II 04-GG J
 GS MTG SECS II 04-GG2 K 144A
 GS YUASA CORP NPV
 GSAA HOME EQUITY TRUST 15 AF2
 GSAA HOME EQUITY TRUST 20 1A1
 GSAA TRUST 6 1A2
 GSAA TRUST 9 A3
 GSC PARTNERS CDO INVESTORS
 GSC RECOVERY II LP
 GSC RECOVERY III PARALLEL FUND
 GSR MORTGAGE LOAN TRUS AR4 6A1
 GSR MORTGAGE LOAN TRUST 10 2A1
 GST AUTOLEATHER 7/14 TL
 GSV CAPITAL CORP
 GT CAPITAL HOLDINGS INC
 GTCR FUND IX
 GTCR FUND VI LP
 GTCR FUND VII LP
 GTCR FUND VIII LP
 GTCR FUND XI LP
 GTE CORP
 GTE FLORIDA INC DEBS
 GTL TRADE FINANCE INC 144A
 GTR ORLANDO FL AVIATION AUTH A
 GTT COMMUNICATIONS INC
 GUANGDONG YUEYUN TRANSPORTATIO
 GUANGNAN HOLDINGS LTD

GUD HOLDINGS LTD	HANESBRANDS INC	HAWAIIAN AIRLINES 2013-1 CLASS
GUERBET	HANG FUNG GOLD TEC HKD0.10	HAWAIIAN ELECTRIC INDUSTRIES I
GUESS? INC	HANG LUNG PROPERTIES LTD	HAYFIN SPECIAL OPP CREDIT
GUGGENHEIM TECHNOLOGY VENTURES	HANG SENG BANK LTD	HAYS PLC
GUIDEWIRE SOFTWARE INC	HANG SENG INDEX FUTURE (HKG)	HAYS PLC CFD
GUINNESS ANCHOR BHD	HANJIN SHIPPING CO LTD	HAZAMA CORP(NEW) NPV CFD
GUINNESS GHANA BREWERIES LTD	HANJIN TRANSPORTATION CO LTD	HB FULLER CO
GUINNESS NIGERIA PLC	HANKUK PAPER MANUFACTURING CO	HC STARCK 12/13 (USD) 1 TLE
GUIAR CENTER INC 144A	HANKYU HANSHIN HOLDINGS INC	HCA 4/13 TLB4
GUJARAT ALKALIES & CHEMICALS L	HANMI FINANCIAL CORP	HCA HOLDINGS INC
GUJARAT INDUSTRIES POWER CO LT	HANNOVER RUECK SE	HCA INC
GUJARAT NARMADA VALLEY FERTILI	HANNSTAR BOARD CORP	HCC INSURANCE HOLDINGS INC
GUJARAT PIPAVAV PORT LTD	HANOVER INSURANCE GROUP INC/TH	HCL TECHNOLOGIES LTD
GUJARAT STATE FERTILIZERS & CH	HANSEN TECHNOLOGIES LTD	HCP INC
GUJARAT STATE PETRONET LTD	HANSON BUILDING 3/15 COV-LITE	HD SUPPLY HOLDINGS INC
GULF ISLAND FABRICATION INC	HANSSEM CO LTD	HD SUPPLY INC
GULF MARINE SERVICES PLC	HANSTEEN HOLDINGS PLC	HDFC BANK LTD
GULFMARK OFFSHORE INC	HANWHA GENERAL INSURANCE CO LT	HEADWATERS 3/15 COV-LITE TL
GULFPORT ENERGY CORP	HANWHA LIFE INSURANCE CO LTD	HEADWATERS INC
GULLIVER INTERNATIONAL CFD	HAPPINET CORP	HEALTH CARE REIT INC
GUNGHO ONLINE ENTERTAINMENT IN	HARBOUR VEST INTL PRIVATE EQ	HEALTH CARE SELECT SECTOR
GUNGHO ONLINE ENTMT NPV CFD	HARBOURVEST INTL PRIVATE EQUITY	HEALTH CARE SERVICE CORP 144A
GUNMA BANK LTD/THE	HARBOURVEST PARTNERS VIII -	HEALTH NET INC/CA
GUOCOLEISURE LTD	HARBOURVEST PTNRS VI FD LP	HEALTHCARE REALTY TRUST INC
GURUNAVI INC	HARBOURVEST VENTURE VII	HEALTHCARE SERVICES GROUP INC
GVC HOLDINGS PLC	HARBOURVIEW CDO III 3A A 144A	HEALTHCARE TRUST OF AMERICA IN
H LUNDBECK A/S	HARD OFF CORP CO LTD	HEALTHCARE VENTURES FUND V
H&E EQUIPMENT SERVICES INC	HARDWOODS DISTRIBUTION INC	HEALTHCARE VENTURES VI
H&R BLOCK INC	HARGREAVES LANSDOWN CFD	HEALTHCARE VENTURES VII L P
H&R REAL ESTATE INVESTMENT TR	HARGREAVES LANSDOWN PLC	HEALTHCARE VENTURES VIII LP
HACHIJUNI BANK LTD/THE	HARGREAVES SERVICES PLC	HEALTHPORT 11/14 COV-LITE TL
HAEMONETICS CORP	HARLAND CLARKE HOLDINGS C 144A	HEALTHSCOPE LTD
HAGIHARA INDUSTRIES INC	HARLEY-DAVIDSON FINANCIAL 144A	HEALTHSOUTH CORP
HAGIWARA ELECTRIC JPY50 CFD	HARLEY-DAVIDSON INC	HEARTLAND EXPRESS INC
HAHN & COMPANY II LP	HARLEY-DAVIDSON MOTORCYC 1 A2B	HEARTLAND PAYMENT SYSTEMS INC
HAIER ELECTRONICS GROUP CO LTD	HARLEY-DAVIDSON MOTORCYC 2 A2B	HEICO CORP
HAIN CELESTIAL GROUP INC/THE	HARLEY-DAVIDSON MOTORCYCL 1 A3	HEIDELBERGCEMENT AG
HAITONG INTERNATIONAL SECURITI	HARLEY-DAVIDSON MOTORCYCL 1 A4	HEIDELBERGER CEMENT BANGLADESH
HAKUDO CO LTD JPY50 CFD	HARLEY-DAVIDSON MOTORCYCL 2 A1	HEINEKEN HOLDING NV
HAKUHODO DY HOLDINGS INC	HARMAN INTERNATIONAL INDUSTRIE	HEINEKEN NV
HAKUTO CO LTD	HARMONIC DRIVE SYS JPY5000CFD	HEINEKEN NV 144A
HALCON RESOURCES CORP	HARP HIGH GRADE CDO I LTD 144A	HEITMAN AMERICA REAL ESTATE
HALCON RESOURCES CORP 144A	HARRAH'S 5/14 B7 TLB	HEITMAN CAP MGMT
HALCYON LOAN ADVISOR 2A E 144A	HARRAH'S 9/09 TLB4	HELEN OF TROY LTD
HALDEX AB	HARRIS CORP	HELIX ENERGY SOLUTIONS GROUP I
HALLIBURTON CO	HARSCO CORP	HELLA KGAA HUECK & CO
HALMA PLC	HARTFORD FINANCIAL SERVICES GR	HELLMAN & FRIEDMAN CAPITAL
HALOZYME THERAPEUTICS INC	HARTFORD HEALTHCARE CORP	HELMERICH & PAYNE INC
HALPERN DENNY FUND III LP	HARVEST NATURAL RESOURCES INC	HELVETIA HOLDING AG
HALYARD HEALTH INC	HARVEY NORMAN HOLDINGS LTD	HEMAS HOLDINGS PLC
HALYK SAVINGS BANK OF KAZ 144A	HASBRO INC	HEMFOSA FASTIGHETER AB
HAMAKYOREX CO LTD	HASEKO CORP	HENDERSON GROUP PLC CFD
HAMAMATSU PHOTONICS KK	HASEKO CORP CFD	HENDERSON LAND DEVELOPMENT CO
HAMMERSON PLC	HASHEMITE KINGDOM OF JORDAN GO	HENGDELI HOLDINGS LTD
HAMPTON MANAGEMENT UNIT	HASHIMOTO SOGYO CO JPY50 CFD	HENKEL AG & CO KGAA
HANA FINANCIAL GROUP INC	HATTERAS FINANCIAL CORP	HENNES & MAURITZ AB
HANA MICROELECTRONICS PCL	HATTON NATIONAL BANK PLC	HENRY SCHEIN INC
HANCOCK HOLDING CO	HAULOTTE GROUP SA	HERA CFD
HANDSOME CO LTD	HAW PAR CORP LTD	HERBALIFE LTD

HERCULES INC	HINDALCO INDUSTRIES LTD	HOMESTREET INC
HERCULES OFFSHORE INC	HINES US OFFICE VALUE ADDED	HON HAI PRECISION INDUSTRY CO
HERCULES TECHNOLOGY GROWTH CAP	HINO MOTORS LTD	HONDA AUTO RECEIVABLES 20 1 A2
HERMAN MILLER INC	HIOKI EE CORP	HONDA AUTO RECEIVABLES 20 1 A3
HERMES INTERNATIONAL	HIPEP V-ASIA PACIFIC & REST OF	HONDA AUTO RECEIVABLES 20 1 A4
HERMES INTERNATIONAL CFD	HIROSE ELECTRIC CO LTD	HONDA AUTO RECEIVABLES 20 2 A3
HERMES MICROVISION INC	HIROSHIMA BANK LTD/THE	HONDA AUTO RECEIVABLES 20 2 A4
HERSHA HOSPITALITY TRUST	HIROSHIMA GAS CO LTD	HONDA AUTO RECEIVABLES 20 3 A3
HERSHEY CO/THE	HISAMITSU PHARMACEUTICAL CO IN	HONDA AUTO RECEIVABLES 20 4 A1
HERTZ 10/12 ADD-ON TL	HISCOX LTD CFD	HONDA AUTO RECEIVABLES 20 4 A4
HERTZ CORP/THE	HISPANIA ACTIVOS INMOBILIARIOS	HONDA MOTOR CO LTD
HERTZ GLOBAL HOLDINGS INC	HISTORIC TW INC	HONDA MOTOR CO NPV CFD
HERTZ VEHICLE FINAN 1A A2 144A	HITACHI CAPITAL CORP	HONDURAS GOVERNMENT INTER 144A
HESS CORP	HITACHI CHEMICAL CO LTD	HONEYWELL INTERNATIONAL INC
HEUNGKUK FIRE & MARINE INSURAN	HITACHI CONSTRUCTION MACHINERY	HONG KONG & CHINA GAS CO LTD
HEWLETT-PACKARD CO	HITACHI HIGH-TECHNOLOGIES CORP	HONG KONG EXCHANGES AND CLEARI
HEXAGON AB	HITACHI LTD	HONG KONG ASIA LTD
HEXAGON COMPOSITES NOKO.125	HITACHI LTD CFD	HONG LEONG INDUSTRIES BHD
HEXCEL CORP	HITACHI METALS LTD	HONGKONG & SHANGHAI HOTELS LTD
HEXION INC	HITACHI METALS Y50 CFD	HONGKONG LAND HOLDINGS LTD
HEXPOL AB	HITACHI TRANSPORT SYSTEM LTD	HOPLITE CAPITAL MANAGEMENT
HFF INC	HITACHI ZOSEN FUKUI CORP	HORIZON IMPACT-BAML
HG CAPITAL 7 A LP	HITE JINRO CO LTD	HORIZON PHARMA PLC
HGGC FUND II LP	HJ HEINZ CO 144A	HORIZON STRATEGIC FUND LP
HHGREGG INC	HKR INTERNATIONAL LTD	HORIZON TECHNOLOGY FINANCE COR
HIG BAYSIDE DEBT LBO II	HKSCAN OYJ	HORMEL FOODS CORP
HIG BAYSIDE LOAN OPP FUND IV	HKT TRUST & HKT LTD	HORNBACK BAUMARKT AG
HIG BAYSIDE LOAN OPPORTUNITY	HMB CAP TR V CAP SECS 144A	HORNBECK OFFSHORE SERVICES INC
HIG BBC INTERMEDIATE HOLD 144A	HMS HOLDINGS CORP	HORSESHOE BALTIMORE 4/13 TLB
HIG EUROPE CAPITAL PARTNERS II	HNI CORP	HOSIDEN CORP CFD
HIG GROWTH BUYOUTS & EQUITY	HOCHTIEF AG	HOSPIRA INC
HIGASHI-NIPPON BANK LTD/THE	HODOGAYA CHEMICAL CFD	HOSPITALITY PROPERTIES TRUST
HIGH ARCTIC ENERGY SERVICES	HOKKAIDO ELECTRIC POWER CO INC	HOST HOTELS & RESORTS INC
HIGH CAP PTR VII	HOKKAIDO GAS JPY50 CFD	HOST HOTELS & RESORTS LP
HIGHER ONE HOLDINGS INC	HOKKAN HOLDINGS LTD	HOST MARRIOTT CORP NEW COM
HIGHLAND CAPITAL PARTNERS VI	HOKUETSU KISHU PAPER CO LTD	HOSTESS BRANDS COV-LITE TL
HIGHLAND CONSUMER FUND I LP	HOKUETSU PAPER MILLS CFD	HOT TOPIC INC 144A
HIGHWOODS PROPERTIES INC	HOKUHOKU FINANCIAL GROUP INC	HOTEL SHILLA CO LTD
HIGHWOODS REALTY LP	HOKURIKU ELECTRIC POWER CO	HOUGHTON 12/12 2ND LIEN (USD)
HIKARI TSUSHIN INC	HOKURIKU ELECTRICAL CONSTRUCTI	HOUGHTON MIFFLIN HARCOURT CO
HIKMA PHARMACEUTICALS CFD	HOLLY ENERGY PARTNERS LP	HOUSING DEVELOPMENT FINANCE CO
HIKMA PHARMACEUTICALS PLC	HOLLY ENERGY PARTNERS LP / HOL	HOUSTON TX
HILAND PARTNERS LP / HILA 144A	HOLLYFRONTIER CORP	HOUSTON TX UTILITY SYS REVENUE
HILCORP ENERGY I LP / HIL 144A	HOLLYSYS AUTOMATION TECHNOLOGI	HOUSTON WIRE & CABLE CO
HILDENE CLO II LTD 2A D 144A	HOLMEN AB	HOWARD HUGHES CORP/THE
HILEX POLY 12/14 2ND LIEN	HOLOGIC INC	HOWARD HUGHES CORP/THE 144A
HILEX POLY 12/14 COV-LITE TL	HOLOGIC INC 144A	HOWDEN JOINERY GROUP PLC
HILL & SMITH HOLDINGS PLC	HOMAG GROUP AG	HOYA CORP
HILLENBRAND INC	HOMBURG INVEST INC	HOYA CORP NPV CFD
HILLHOUSE FUND II FEEDER LP	HOME CAPITAL GROUP INC	HRG GROUP INC
HILL-ROM HOLDINGS INC	HOME DEPOT INC/THE	HSBC BANK 0% ELN
HILLTOP HOLDINGS INC	HOME EQUITY LOAN TRUST HSA4 A	HSBC BANK EZNOTE042
HILT 2014-ORL MORTG ORL E 144A	HOME EQUITY MORTGAGE LOA H1 A1	HSBC BANK PALMS1161
HILTON HOTELS 9/13 COV-LITE	HOME PRODUCT CENTER PCL	HSBC BANK PALMS1227 05-MAR-18
HILTON USA TRUST HLT AFX 144A	HOME PROPERTIES INC	HSBC BANK PLC
HILTON USA TRUST HLT EFX 144A	HOME RETAIL GROUP ORD GBP CFD	HSBC BANK PLC 144A
HILTON WORLDWIDE FINANCE LLC /	HOME RETAIL GROUP PLC	HSBC BANK USA NA/NEW YORK NY
HILTON WORLDWIDE HOLDINGS INC	HOMEAWAY INC	HSBC FINANCE CAPITAL TRUST IX
HIMATSINGKA SEIDE LTD	HOMESERVE PLC	HSBC FINANCE CORP

HSBC HLDGS USD0.50 HONGKONG	HYUNDAI AUTO LEASE S A A3 144A	IGNITION VENTURES PARTNERS IV
HSBC HOLDINGS PLC	HYUNDAI AUTO LEASE SE A B 144A	IHEARTCOMMUNICATIONS INC
HSBC HOLDINGS PLC CFD	HYUNDAI AUTO RECEIVABLES A A1	IHI CORP
HSBC USA INC	HYUNDAI AUTO RECEIVABLES A A3	IHS INC
HSN INC	HYUNDAI AUTO RECEIVABLES B A1	IIDA GROUP HOLDING CO LTD
HUA YANG BHD	HYUNDAI AUTO RECEIVABLES T A D	IIDA GROUP HOLDINGS CO LTD
HUABAO INTERNATIONAL HOLDINGS	HYUNDAI CAPITAL AMERICA 144A	IIDA HOME MAX JPY50
HUADIAN ENERGY CO LTD	HYUNDAI ELEVATOR CO LTD	IINET LTD
HUAKU DEVELOPMENT CO LTD	HYUNDAI ENGINEERING PLASTICS C	IIRSA NORTE FINANCE LTD 144A
HUAXI HOLDINGS CO LTD	HYUNDAI HY COMMUNICATIONS & NE	II-VI INC
HUAXIN CEMENT CO LTD	HYUNDAI HYSKO CO LTD	IKANG HEALTHCARE GROUP INC
HUB HOLDINGS LLC / HUB HO 144A	HYUNDAI MIPO DOCKYARD CO LTD	IKEGAMI TSUSHINKI CO LTD CFD
HUBBELL INC	HYUNDAI MOBIS CO LTD	IL DONG PHARMACEUTICAL CO LTD
HUBEI SANONDA CO LTD	HYUNDAI MOTOR CO	IL ST DEV WST RV IL ESCROW
HUDSON CITY BANCORP INC	HYUNDAI SECURITIES CO LTD	ILFC E-CAPITAL TRUST II 144A
HUDSON PACIFIC PROPERTIES INC	HYUNDAI STEEL CO	ILIAD SA
HUFVUDSTADEN AB	I K K INC	ILLINOIS ST
HUGHES SATELLITE SYSTEMS CORP	I K K INC CFD	ILLINOIS ST HSG DEV AUTH REVEN
HUGO BOSS AG	IAC/INTERACTIVECORP	ILLINOIS ST TOLL HIGHWAY AUTH
HUHTAMAKI OYJ	IASIS HEALTHCARE LLC / IASIS C	ILLINOIS ST TXBL
HUISH DETERGENTS 3/13 TL	IBERDROLA SA	ILLINOIS STUDENT ASSISTAN 1 A2
HULIC CO LTD	IBERIABANK CORP	ILLINOIS TOOL WORKS INC
HUMANA INC	IBERSOL SGPS SA PTE100	ILLUMINA INC
HUNG CHING DEVELOPMENT & CONST	IBIDEN CO LTD	ILSHIN SPINNING CO LTD
HUNG HING PRINTING GROUP LTD	IBM CORP DEBENTURES	ILUKA RESOURCES LTD
HUNG POO REAL ESTATE DEVELOPME	ICA GRUPPEN AB	IMARKETKOREA INC
HUNGARY GOVERNMENT BOND	ICADE	IMAX CORP
HUNGARY GOVERNMENT INTERNATION	ICAHN ENTERPRISES LP / ICAHN E	IMERYS EUR2 CFD
HUNT COS INC 144A	ICAP PLC	IMERYS SA
HUNTER FAN 12/12 TL	ICE EM CLO 1A A2 144A	IMG WORLDWIDE 3/14 COV-LITE
HUNTING PLC	ICE GLOBAL CREDIT CL 1A C 144A	IMG WORLDWIDE 5/14 COV-LITE TL
HUNTINGTON AUTO TRU 1A A4 144A	ICE GLOBAL CREDIT CL 1A E 144A	IMI PLC
HUNTINGTON AUTO TRUST 2 A3	ICG EUROPE FUND V NO.1 LP	IMMOFINANZ AG
HUNTINGTON AUTO TRUST 201 1 A1	ICG EUROPE FUND VI NO LP	IMMOFINANZ AG NPV
HUNTINGTON BANCSHARES INC/OH	ICHIKAWA WOOLENCFD	IMMUCOR 2/13 COV-LITE TL
HUNTINGTON INGALLS INDUSTRIES	ICHIKEN CO JPY50 CFD	IMPAC SECURED ASSETS TR 2 1A1A
HUNTINGTON NATIONAL BANK/THE	ICHIMASA KAMABOKO CO LTD CFD	IMPAC SECURED ASSETS TRU 3 A1B
HUNTSMAN CORP	ICHINEN HOLDINGS CO LTD	IMPAC SECURED ASSETS TRU 3 A1C
HUNTSMAN INTERNATIONAL LLC	ICHIYOSHI SECURITIES CFD	IMPAX LABORATORIES INC
HURON CONSULTING GROUP INC	ICHIYOSHI SECURITIES CO LTD	IMPERIAL METALS CORP 144A
HURXLEY CORP JPY50 CFD	ICICI BANK LTD	IMPERIAL OIL LTD
HUSKY ENERGY INC	ICON PLC	IMPERIAL TOBACCO FINANCE 144A
HUSQVARNA AB	ICONIX BRAND GROUP INC	IMPERIAL TOBACCO GROUP PLC
HUSTEEL CO LTD	IDACORP INC	IMPERIAL TOBACCO GROUP PLC CFD
HUTCHISON PORT HOLDINGS TRUST	IDAHO ST HLTH FACS AUTH REVENU	IMPERVA INC
HUTCHISON TELECOMMUNICATIONS H	IDEA CELLULAR LTD	IMPLENIA AG
HUTCHISON WHAMPOA INTERNA 144A	IDEARC INC	IMPRESS CFD
HWACHEON MACHINE TOOL CO LTD	IDEMITSU KOSAN CO LTD	IMS HEALTH 3/14 (USD) TLB
HWASUNG INDUSTRIAL CO LTD	IDEX CORP	IMS HEALTH HOLDINGS INC
HYATT HOTEL PORTFOL HYT A 144A	IDEXX LABORATORIES INC	INABA SEISAKUSHO CO LTD
HYATT HOTEL PORTFOL HYT D 144A	IDFC LTD	INABATA & CO LTD
HYATT HOTELS CORP	IG GROUP HOLDINGS PLC	INBODY CO LTD
HYDRO-QUEBEC	IGATE CORP	INCAPS FUNDING II LTD/INC 144A
HYLAND SOFTWARE 2/14 COV-LITE	IGM FINANCIAL INC	INCHCAPE PLC
HYPERION INSURANCE 3/15 (USD)	IGNITE RESTAURANT GROUP INC	INCHCAPE PLC CFD
HYPERMARCAS SA	IGNITION GROWTH CAPITAL I LP	INCITEC PIVOT LTD
HYPOTHEKENBANK FRANKFURT REGS	IGNITION VENTURE PARTNER IV LP	INCLINE EQUITY PARTNERS III LP
HYSAN DEVELOPMENT CO LTD	IGNITION VENTURE PARTNERS II	INCYTE CORP
HYUNDAI AUTO LEASE S A A2 144A	IGNITION VENTURE PARTNERS III	INDAH KIAT PULP & PAPER CORP T

INDEKS BILGISAYAR SISTEMLERI M	INGREDION INC	INTERNATIONAL FLAVORS & FRAGRA
INDEPENDENCE GROUP NL	INITECH CO LTD	INTERNATIONAL GAME TECH CFD
INDEX VENTURES GROWTH I	INLAND LAKE NORTH MANAGEMENT	INTERNATIONAL GAME TECHNOLOGY
INDEX VENTURES IV (JERSEY) LP	INLAND VLY CA DEV AGY SUCCESSO	INTERNATIONAL INFRASTRUCTURE
INDEX VENTURES LIFE VI	INMARSAT PLC	INTERNATIONAL LEASE FINAN 144A
INDEX VENTURES V (JERSEY) LP	INMOBILIARIA COLONIAL SA	INTERNATIONAL LEASE FINANCE CO
INDEX VENTURES VI (JERSEY) LP	INNOLUX CORP	INTERNATIONAL PAPER CO
INDEX VENTURES VII (JERSEY) LP	INNOVALUES LTD	INTERNATIONAL PERSONAL FIN CFD
INDIANA MICHIGAN POWER CO	INNSCOR AFRICA LTD	INTERNATIONAL PERSONAL FINANCE
INDIANA UNIV REVENUES	INOGEN INC	INTERNATIONAL SHIPHOLDING CORP
INDIANAPOLIS IN LOCAL PUBLIC I	INOVALON HOLDINGS INC	INTERNATIONAL SPEEDWAY CORP
INDIVIOR PLC	INOVIO PHARMACEUTICALS INC	INTERNET BRANDS 7/14 TL
INDIVIOR PLC ORD USD2 CFD	INPEX CORP	INTERNET INITIATIVE JAPAN INC
INDOFOOD CBP SUKSES MAKMUR TBK	INPHI CORP	INTERPARK CORP
INDONESIA GOVERNMENT AID BOND	INSAS BHD	INTERPARK HOLDINGS CORP
INDONESIA GOVERNMENT INTE 144A	INSIGHT GLOBAL 1/15 EXTENDED	INTERPUBLIC GROUP OF COS INC/T
INDONESIA GOVERNMENT INTE REGS	INSIGHT VENTURE PARTNERS IX LP	INTERPUMP GROUP EURO.52
INDONESIA TREASURY BOND	INSIGHT VENTURE PARTNERS VI LP	INTERPUMP GROUP SPA
INDRA SISTEMAS SA	INSIGHT VENTURE PARTNERS VII	INTERSIL CORP
INDUS MOTOR CO LTD	INSIGHT VENTURE PARTNERS VIII	INTERTAIN 4/15 COV-LITE TLB
INDUSTRIA DE DISENO TEXTIL SA	INSMED INC	INTERTAIN GROUP LIMITED (THE)
INDUSTRIAL & COMMERCIAL BANK O	INSTALLED BUILDING PRODUCTS IN	INTERTAPE POLYMER GROUP INC
INDUSTRIAL & FINANCIAL SYSTEMS	INSTITUTIONAL SEC DISC	INTERTEK GROUP PLC
INDUSTRIAL ALLIANCE INS & FINL	INSURANCE AUSTRALIA GROUP LTD	INTERTEK GROUP PLC CFD
INDUSTRIAL SELECT SECT SPDR	INTACT FINANCIAL CORP	INTERTRUST GROUP 4/14 USD
INDUSTRIAS BACHOCO SAB DE CV	INTAGE HOLDINGS INC	INTERWEST PARTNERS IX LP
INDUSTRIAS CH SAB DE CV	INTEGRA LIFESCIENCES HOLDINGS	INTERWEST PARTNERS VIII LP
INDUSTRIVARDEN AB	INTEGRATED DEVICE TECHNOLOGY I	INTERWEST PARTNERS X LP
INDYMAC INDX MORTGAGE AR15 A2	INTEGRATED SILICON SOLUTION IN	INTERXION HOLDING NV
INEOS (USD COV-LITE 4/12) TL1	INTEGRYS ENERGY GROUP INC	INTESA SANPAOLO EURO.52 CFD
INEOS GROUP HOLDINGS SA 144A	INTEL CORP	INTESA SANPAOLO SPA
INFILTRATOR SYSTEMS 5/15	INTELSAT JACKSON 11/13 TLB2	INTESA SANPAOLO SPA 144A
INFILTRATOR SYSTEMS 5/15 2ND	INTELSAT JACKSON HOLDINGS SA	INTEVAC INC
INFINEON TECHNOLOGIES AG	INTELSAT LUXEMBOURG SA	INTIME RETAIL GROUP CO LTD
INFINERA CORP	INTER PIPELINE LTD	INTL BK FOR RECON & DEV BD
INFOCOM CORP	INTERACTIVE BROKERS GROUP INC	INTL BK RECON & DEV WASH DC
INFOMART CORP	INTER-AMERICAN DEVELOPMENT BAN	INTOPS CO LTD
INFOMEDIA LTD	INTERCEPT PHARMACEUTICALS INC	INTRAWEST 11/13 TL
INFOR (LAWSON) 1/14 B5 TLB	INTERCONTINENTAL EXCHANGE INC	INTREPID AVIATION GROUP H 144A
INFORMA PLC	INTERCONTINENTAL HOSTELS CFD	INTREXON CORP
INFORMA PLC (GB) ORD CFD	INTERCONTINENTAL HOTELS GROUP	INTRUM JUSTITIA AB
INFORMATICA 5/15 (USD) TL	INTERDIGITAL INC/PA	INTU PROPERTIES PLC
INFORMATICA CORP	INTEREP NATIONAL RADIO SALES I	INTUIT INC
INFORMATION SERVICES GROUP INC	INTERFACE INC	INTUITIVE SURGICAL INC
INFORMATION SERVICES INTER CFD	INTERFLEX CO LTD	INUI GLOBAL LOGISTICS CO CFD
INFORMATION SERVICES INTERNATI	INTERLINE BRANDS 3/14 COV-LITE	INVEMED CATALYST FUND LP
INFOSYS LTD	INTERLINE BRANDS INC	INVERNESS HOTEL (MISC
INFRASTRUTTURE WIRELESS ITALIA	INTERMEDIA PARTNERS VII LP	INVESCO LTD
ING AMERICAS ISSUANCE BV 144A	INTERMEDIATE CAPITAL GROUP CFD	INVESTA OFFICE FUND
ING BANK NV 144A	INTERMEDIATE CAPITAL GROUP PLC	INVESTEC PLC
ING GROEP N.V. CVA EURO.24	INTERNAP CORP	INVESTEC PLC CFD
ING GROEP NV	INTERNATIONAL BANCSHARES CORP	INVESTMENT AB KINNEVIK
INGENICO CFD	INTERNATIONAL BANK FOR RECONST	INVESTMENT AB ORESUND
INGENICO GROUP	INTERNATIONAL BANK OF AZE REGS	INVESTOR AB
INGERSOLL-RAND CO	INTERNATIONAL BUS MACHS CORP	INVESTORS BANCORP INC
INGERSOLL-RAND GLOBAL HOLDING	INTERNATIONAL BUSINESS MACHINE	INVINCIBLE INVESTMENT CORP CFD
INGERSOLL-RAND LUXEMBOURG FINA	INTERNATIONAL CONSOLIDATED AIR	INVITATION HOMES 2 SFR1 A 144A
INGERSOLL-RAND PLC	INTERNATIONAL CONTAINER TERMIN	INVITATION HOMES 2 SFR1 E 144A
INGRAM MICRO INC	INTERNATIONAL FINANCE CORP	INVITATION HOMES 2 SFR1 F 144A

INVITATION HOMES 2 SFR2 A 144A	ISLE OF CAPRI CASINOS INC	JAPAN DISPLAY INC
INVITATION HOMES 2 SFR2 D 144A	ISRAEL CHEMICALS LTD	JAPAN EXCHANGE GROUP INC
INVITATION HOMES 2 SFR2 E 144A	ISRAEL CORP LTD/THE	JAPAN FOODS CO JPY50 CFD
INVITATION HOMES 2 SFR2 F 144A	ISRAEL DISCOUNT BANK LTD	JAPAN FOUNDATION ENGINEERING C
INVITATION HOMES 2 SFR3 E 144A	ISRAEL GOVERNMENT BOND - FIXED	JAPAN GOVERNMENT FORTY YEAR BO
INWIDO AB	ISRAEL ST	JAPAN GOVERNMENT TEN YEAR BOND
INZI CONTROLS CO LTD	ISRAEL ST AID	JAPAN GOVERNMENT THIRTY YEAR B
INZI DISPLAY CO LTD	ISS A/S	JAPAN GOVERNMENT TWENTY YEAR B
IOCHPE-MAXION SA	ISTAR FINANCIAL INC	JAPAN GOVERNMENT TWO YEAR BOND
ION MEDIA 12/14 TLB	ISUZU MOTORS LTD	JAPAN HOTEL REIT INVEST CFD
ION MEDIA NETWORKS INC	ISUZU MOTORS LTD CFD	JAPAN HOTEL REIT INVESTMENT CO
ION MEDIA NEWTWORKS INC WTS	IT HOLDINGS CORP	JAPAN MEDICAL DYNAMIC CFD
IOWA ST SPL OBLG	ITALCEMENTI SPA CFD	JAPAN PMC CORP JPY50 CFD
IPARADIGM 7/14 COV-LITE TL	ITALMOBILIARE SPA	JAPAN PRIME REALTY INVESTMENT
IPG PHOTONICS CORP	ITALY BUONI POLIENNALI DE REGS	JAPAN PRIME REALTY JAPAN CFD
IPIC GMTN LTD 144A	ITALY BUONI POLIENNALI DEL TES	JAPAN REAL ESTATE INVESTMENT C
IPIC GMTN LTD REGS	ITALY GOVERNMENT INTERNATIONAL	JAPAN REAL ESTATE INVST CO CFD
IPSEN PROMESSES CFD	ITALY REP OF DEBS	JAPAN RETAIL FUND INVESTMENT C
IPSEN SA	ITAU UNIBANCO HOLDING SA	JAPAN TOBACCO INC
IPSOS	ITC HOLDINGS CORP	JAPAN TOBACCO INC Y50000 CFD
IRELAND GOVERNMENT BOND	ITOCHU CORP	JAPANESE GOVERNMENT CPI LINKED
IRELAND GOVERNMENT BOND REGS	ITOCHU CORP CFD	JARDEN CORP
IREN SPA	ITOCHU ENEX CO LTD	JARDINE CYCLE & CARRIAGE LTD
IRISH BANK RESOLUTION CORP LTD	ITOCHU FUEL CORP Y50 CFD	JARDINE MATHESON HOLDINGS LTD
IRISH CONTINENTAL GROUP PLC	ITOCHU TECHNO-SOLUTIONS CORP	JASA MARGA PERSERO TBK PT
IRISO ELECTRONICS CO LTD	ITOKI CORP	JASMINE INTERNATIONAL PCL
I'ROM CO LTD NPV CFD	ITRON INC	JASMINE INTERNATIONAL PCL WTS
IRON MOUNTAIN INC	ITT CORP	JASTRZEBSKA SPOLKA WEGLOWA SA
IRSA INVERSIONES Y REPRESENTAC	ITT EDUCATIONAL SERVICES INC	JAZZ PHARMACEUTICALS PLC
IRVING CAPITAL PARTNERS II	ITV PLC	JB HI-FI LTD
IRVING CAPITAL PARTNERS III	ITV PLC CFD	JB HUNT TRANSPORT SERVICES INC
IS FINANSAL KIRALAMA AS	IVORY COAST GOVERNMENT IN 144A	JBCC HOLDINGS INC
IS YATIRIM MENKUL DEGERLER AS	IVORY COAST GOVERNMENT IN REGS	JBG/ROCKVILLE NCI CAMPUS 144A
ISB CORP CFD	IWAICOSMO HOLDINGS INC	JBS USA LLC / JBS USA FIN 144A
ISC CO LTD	IWASAKI ELECTRIC CFD	JC PENNEY CO INC
ISEKI & CO CFD	IWASAKI ELECTRIC CO LTD	JC PENNEY CORP INC
ISETAN MITSUKOSHI HOLDINGS LTD	IYO BANK LTD/THE	JC PENNEY TERM B 05 21 18
ISHARES CORE MSCI EMERGING	J FRONT RETAILING CO LTD	JCDECAUX SA
ISHARES CORE S&P MIDCAP ETF	J H WHITNEY VI LP	JCP&L TRANSITION FUNDING A A4
ISHARES CORE S&P SMALL-CAP E	J H WHITNEY VII LP	JCY INTERNATIONAL BHD
ISHARES CORE U.S. AGGREGATE	J SAINSBURY PLC	JD.COM INC
ISHARES MSCI CANADA ETF	J W CHILDS EQUITY PARTNERS III	JDS UNIPHASE CORP
ISHARES MSCI EAFE ETF	J&J SNACK FOODS CORP	JEAN COUTU GROUP (PJC) INC
ISHARES MSCI EMERGING MARKET	J2 GLOBAL INC	JEFFERIES FINANCE LLC / J 144A
ISHARES MSCI INDIA ETF	JABIL CIRCUIT INC	JEFFERIES GROUP LLC
ISHARES NASDAQ BIOTECHNOLOGY	JACK HENRY & ASSOCIATES INC	JEFFERSON PARTNERS FUND IV
ISHARES RUSSELL 1000 ETF	JACK IN THE BOX INC	JEFFERSON PLAZA (MISC
ISHARES RUSSELL 1000 GROWTH	JACKS FAMILY 6/15 COV-LITE TL	JELD-WEN 6/15 INCREMENTAL
ISHARES RUSSELL 1000 VALUE E	JACKSON NATIONAL LIFE GLO 144A	JEOL LTD
ISHARES RUSSELL 2000 ETF	JACOBS ENGINEERING GROUP INC	JEOL LTD CFD
ISHARES RUSSELL MID-CAP ETF	JACOBS ENTERTAINMENT 3/14 TL	JERONIMO MARTINS SGPS EUR5
ISHARES U.S. HOME CONSTRUCTI	JAFCO CO LTD	JERONIMO MARTINS SGPS SA
ISHIHARA SANGYO CFD	JAMAICA GOVERNMENT INTERNATION	JETBLUE AIRWAYS CORP
ISHIHARA SANGYO KAISHA LTD	JAMES HARDIE INDUSTRIES PLC	JFE HOLDINGS INC
ISHIKAWA SEISAKUSHO LTD CFD	JANUS CAPITAL GROUP INC	JFIN MM CLO 2014 LTD 1A C 144A
ISHIZUKA GLASS CO LT JPY50 CFD	JAPAN AIRLINES CO LTD	JFIN MM CLO 2014 LTD 1A D 144A
ISIS PHARMACEUTICALS INC	JAPAN AIRPORT TERMINAL CO LTD	JFIN REVOLVER CLO 20 2A C 144A
ISIS PHARMACEUTICALS INC 144A	JAPAN AVIATION ELECTRONICS IND	JFIN REVOLVER CLO LT 1A B 144A
ISLAMI BANK BANGLADESH LTD	JAPAN BRIDGE CORP JPY50 CFD	JFIN REVOLVER CLO LT 1A D 144A

JGC CORP
 JIANGLING MOTORS CORP LTD
 JIANGXI COPPER CO LTD
 JIH SUN FINANCIAL HOLDINGS CO
 JIN CO LTD CFD
 JINDAL POLY INVESTMENT & FINAN
 JINDAL STEEL & POWER LTD
 JINTIAN PHARMACEUTICAL GROUP L
 JK HOLDINGS CO LTD
 JM AB
 JM SMUCKER CO/THE
 JM SMUCKER CO/THE 144A
 JMI EQUITY FD V
 JMI EQUITY FUND VI LP
 JMI EQUITY FUND VII LP
 JMP CREDIT ADVISORS 1A D 144A
 JOBSOHIO BEVERAGE SYS STWD LIQ
 JOHN BEAN TECHNOLOGIES CORP
 JOHN DEERE CAPITAL CORP
 JOHN DEERE OWNER TRUST 2 A A2A
 JOHN DEERE OWNER TRUST 20 A A3
 JOHN DEERE OWNER TRUST 20 B A3
 JOHN DEERE OWNER TRUST 20 B A4
 JOHN HANCOCK LIFE INSURAN 144A
 JOHN SEVIER COMBINED CYCLE GEN
 JOHN WILEY & SONS INC
 JOHN WOOD GROUP PLC
 JOHNS HOPKINS UNIVERSITY
 JOHNSON & JOHNSON
 JOHNSON CONTROLS INC
 JOHNSON HEALTH TECH CO LTD
 JOHNSON MATTHEY ORDBP1.047619
 JOHNSON MATTHEY PLC
 JOHNSON SERVICE GROUP PLC
 J-OIL MILLS INC
 JONES ENERGY HOLDINGS LLC / JO
 JONES LANG LASALLE INC
 JOSHIN DENKI CO LTD
 JOY GLOBAL INC
 JOYCE BOUTIQUE HOLDINGS LTD
 JOYO BANK CFD
 JOYO BANK LTD/THE
 JP MORGAN CHASE C C4 TAC2 144A
 JP MORGAN CHASE C CNTR A2 144A
 JP MORGAN CHASE CNTZ-MZ 144A
 JP MORGAN CHASE CO CNTR D 144A
 JP MORGAN CHASE CO CSMO A 144A
 JP MORGAN CHASE CO DSTY E 144A
 JP MORGAN CHASE CO FBLU E 144A
 JP MORGAN CHASE CO INMZ M 144A
 JP MORGAN CHASE CO IWST C 144A
 JP MORGAN CHASE CO IWST D 144A
 JP MORGAN CHASE CO LC11 F 144A
 JP MORGAN CHASE COM C2 A2 144A
 JP MORGAN CHASE COM C3 A3 144A
 JP MORGAN CHASE COM C3 A4 144A
 JP MORGAN CHASE COM C4 NR 144A
 JP MORGAN CHASE COM CBX D 144A
 JP MORGAN CHASE COM CBX E 144A
 JP MORGAN CHASE COM CBX F 144A
 JP MORGAN CHASE COM CBX G 144A
 JP MORGAN CHASE COM FL5 D 144A
 JP MORGAN CHASE COM INN E 144A
 JP MORGAN CHASE COM INN F 144A
 JP MORGAN CHASE COM LC9 C 144A
 JP MORGAN CHASE COMM C1 F 144A
 JP MORGAN CHASE COMM C2 D 144A
 JP MORGAN CHASE COMM C3 D 144A
 JP MORGAN CHASE COMM C4 E 144A
 JP MORGAN CHASE COMM C4 F 144A
 JP MORGAN CHASE COMM C4 H 144A
 JP MORGAN CHASE COMME LDP3 A4A
 JP MORGAN CHASE COMME LDP3 A4B
 JP MORGAN CHASE COMME LDPX A1A
 JP MORGAN CHASE COMMER CB12 A4
 JP MORGAN CHASE COMMER CB12 AJ
 JP MORGAN CHASE COMMER CB13 AJ
 JP MORGAN CHASE COMMER CB15 A4
 JP MORGAN CHASE COMMER CB18 A4
 JP MORGAN CHASE COMMER LD11 AJ
 JP MORGAN CHASE COMMER LDP4 A4
 JP MORGAN CHASE COMMER LDP5 AJ
 JP MORGAN CHASE COMMER LDP8 A4
 JP MORGAN CHASE COMMER LDP8 AM
 JP MORGAN CHASE COMMER LDPX A3
 JP MORGAN CHASE COMMERC C10 A2
 JP MORGAN CHASE COMMERC CB11 E
 JP MORGAN CHASE COMMERC LC9 A2
 JP MORGAN CHASE COMMERC LDP2 C
 JP MORGAN CHASE COMMERC LDP3 C
 JP MORGAN CHASE COMMERC LDP5 D
 JP MORGAN CHASE COMMERC LN2 A2
 JP MORGAN CHASE COMMERC C6 AS
 JP MORGAN CHASE COMMERC C7 B
 JP MORGAN CHASE COMMERC C CBX C
 JP MORGAN CHASE COMMERC C CBX D
 JP MORGAN CHASE COMMERCIA C1 D
 JP MORGAN CP REP REPO
 JP MORGAN INTL DER
 JP MORGAN MORTGAGE 2 1A1 144A
 JP MORGAN MORTGAGE TRUS A1 6T1
 JP MORGAN MORTGAGE TRUS A4 1A1
 JP MORGAN MORTGAGE TRUS S1 1A1
 JP MORGAN MORTGAGE TRUST A1 B1
 JP MORGAN POOLED VENTURE III
 JP MORGAN US POOLED FINANCE II
 JPM STRUCT PRO BV LEPO WTS
 JPM STRUCT PROD.BV LEPO WTS
 JPMBB COMMERCIAL MO C22 D 144A
 JPMBB COMMERCIAL MORTGA C15 AS
 JPMBB COMMERCIAL MORTGA C18 A1
 JPMBB COMMERCIAL MORTGA C18 A5
 JPMBB COMMERCIAL MORTGA C21 A1
 JPMBB COMMERCIAL MORTGA C22 A1
 JPMBB COMMERCIAL MORTGA C22 A4
 JPMBB COMMERCIAL MORTGAG C17 C
 JPMBB COMMERCIAL MORTGAG C22 B
 JPMCB STRATEGIC PROPERTY FUND
 JPMORGAN CHASE & CO
 JPMORGAN CHASE & CO 144A
 JPMORGAN CHASE BANK NA
 JPMORGAN CHASE BANK NA 144A
 JPMORGAN CHASE BANK NA REGS
 JPMORGAN PRIME MMKT-CAP
 JPMORGAN RV MARINE 1A A2 144A
 JPMORGAN-CIBC COM RR1A A1 144A
 JPS INDUSTRIES INC
 JPY (JAPANESE YEN)
 JSC ASTANA FIN SPON ADR 144A
 JSC ASTANA FINANCE
 JSE LTD
 JSR CORP
 JSW STEEL LTD
 JTEKT CORP
 JU TENG INTERNATIONAL HOLDINGS
 JUHAYNA FOOD INDUSTRIES
 JUKI CORP Y50 CFD
 JULIUS BAER GROUP LTD
 JUMEI INTERNATIONAL HOLDING LT
 JUNGHEINRICH AG
 JUNIPER NETWORKS INC
 JUNO THERAPEUTICS INC
 JUPITER FUND MANAGEMENT PLC
 JUPITER FUND MANAGEMENT-W/I
 JUST EAT PLC
 JUST RETIREMENT GROUP PLC
 JVC KENWOOD CORP
 JVC KENWOOD HLDNGS INC NPV CFD
 JX HOLDINGS INC
 JYSKE BANK A/S
 K.R.S. CORP CFD
 K+S AG
 K2M GROUP HOLDINGS INC
 KABA HOLDING AG
 KABEL DEUTSCHLAND HOLDING AG
 KABU.COM SECURITIES CO LTD
 KADOYA SESAME MILL JPY50 CFD
 KAGA ELECTRONICS CO LTD
 KAGOME CO Y50 CFD
 KAJIMA CORP
 KAKAKU.COM INC
 KAKAKU.COM. INC NPV CFD
 KAKEN PHARMACEUTICAL CFD
 KAKEN PHARMACEUTICAL CO LTD
 KAMEI CORP
 KAMIGUMI CO LTD
 KANADEN CORP Y50 CFD
 KANAMOTO CO CFD
 KANAMOTO CO LTD
 KANEKA CORP
 KANEMATSU CORP
 KANG YONG ELECTRIC PCL
 KANSAI ELEC POWER NPV CFD
 KANSAI ELECTRIC POWER CO INC/T
 KANSAI PAINT CO LTD
 KANSAI URBAN BANKING CORP
 KANSAS CITY SOUTHERN

KANTO DENKA KOGYO CO LTD	KENTUCKY ST ASSET/LIABILITY CO	KINTETSU WORLD EXPRESS INC
KANTO DENKA KOGYO CO Y50 CFD	KENTUCKY UTILITIES CO	KINZUA MANAGEMENT UNIT
KANTO TSUKUBA BANK JPY500 CFD	KENYA COMMERCIAL BANK LTD	KION GROUP AG
KAO CORP	KENYA GOVERNMENT INTERNAT 144A	KIRBY CORP
KAO CORP NPV CFD	KENYA GOVERNMENT INTERNAT REGS	KIRIN BREWERY Y50 CFD
KAPSTONE PAPER AND PACKAGING C	KENYA INFRASTRUCTURE BOND	KIRIN HOLDINGS CO LTD
KAR AUCTION SERVICES INC	KEPCO PLANT SERVICE & ENGINEER	KISCO CORP
KARDEMIR KARABUK DEMIR CELIK S	KEPPEL CORP LTD	KISOJI CO JPY50 CFD
KARDEX AG	KERING	KISSEI PHARMACEUTICAL CO LTD
KAS BANK NV	KERN RIVER FUNDING CORP 144A	KISWIRE LTD
KASAI KOGYO CO LTD	KERRY GROUP PLC	KITAGAWA IRON WORKS CO CFD
KASIKORNBANK PCL	KERRY PROPERTIES LTD	KITAGAWA IRON WORKS CO LTD
KATE SPADE & CO	KESKO OYJ	KITANO CONSTRUCTION CORP
KATO SANGYO CO LTD	KEURIG GREEN MOUNTAIN INC	KITO CORP NPV CFD
KATONAH LTD 10A E 144A	KEY COMMERCIAL MOR SL1 A2 144A	KKR GROUP FINANCE CO II L 144A
KAUPTHING BANK HF 144A	KEYBANK NA/CLEVELAND OH	KKR GROUP FINANCE CO III 144A
KAVERI SEED CO LTD	KEYCORP	KKR GROUP FINANCE CO LLC 144A
KAWASAKI HEAVY INDUSTRIES LTD	KEYCORP STUDENT LOAN TRU A 2A4	KLA-TENCOR CORP
KAWASAKI HEAVY INDUSTRIES Y50	KEYCORP STUDENT LOAN TRUS A A2	KLEANNARA CO LTD
KAWASAKI KISEN KAISHA LTD	KEYCORP STUDENT LOAN TRUS B A2	KLEPIERRE
KAWASAN INDUSTRI JABABEKA TBK	KEYENCE CORP	KLEPIERRE EUR1.4 CFD
KAWASUMI LABORATORIES INC	KEYENCE CORP NPV	KLINE HAWKES PACIFIC L P
KAZMUNAYGAS NATIONAL CO J 144A	KEYERA CORP	KLOCKNER PENTAPLAST 4/15 (USD)
KAZMUNAYGAS NATIONAL CO J REGS	KEYSIGHT TECHNOLOGIES INC	KLOCKNER PENTAPLAST 4/15 TL
KB FINANCIAL GROUP INC	KEYSIGHT TECHNOLOGIES INC 144A	KLOECKNER & CO SE
KB HOME	KEYSTONE FOREST INVESTMENTS	KLONDEX MINES LTD
KBC GROEP NV	KEYSTONE HELP	KLOVERN AB
KBL PARTNERSHIP LP	KEYW HOLDING CORP/THE	KLX INC
KBR INC	KFORCE INC	KLX INC 144A
KC TECH CO LTD	KFW	KNIGHT TRANSPORTATION INC
KCA DEUTAG UK FINANCE PLC 144A	KGHM POLSKA MIEDZ SA	KNIGHTSBRIDGE VENTURE CAPITAL
KCC CORP	KGI SECURITIES THAILAND PCL	KNOLL INC
KCE ELECTRONICS PCL	KIKKOMAN CORP	KNOT OFFSHORE PARTNERS LP
KDDI CORP	KIKKOMAN SHOYU CO Y50 CFD	KNOWLES CORP
KDDI CORP CFD	KILROY REALTY CORP	KNT-CT HOLDINGS CO LTD
KE EXPORT LEASING 2011-II LLC	KILROY REALTY LP	KOA Y50 CFD
KEARNY FINANCIAL CORP/MD	KIMBERLY-CLARK CORP	KOBE BUSSAN CO LTD CFD
KEE TAI PROPERTIES CO LTD	KIMBERLY-CLARK DE MEXICO SAB D	KOBE STEEL LTD
KEIHAN ELECTRIC RAILWAY CO LTD	KIMCO REALTY CORP	KODIAK CDO I LTD 1A A1 144A
KEIHANSHIN BUILDING CO LTD	KIMCO RLTY CORP COM	KODIAK CDO I LTD 1A B 144A
KEIHIN CO LTD JPY50 CFD	KIMURA UNITY CO LTD	KOENIG & BAUER AG
KEIKYU CORP	KIMURATAN CORP NPV CFD	KOH YOUNG TECHNOLOGY INC
KEIO CORP	KINDEN CORP	KOHAT CEMENT CO LTD
KEISEI ELECTRIC RAILWAY CO LTD	KINDER MORGAN ENERGY PARTNERS	KOHL'S CORP
KEIYO CO LTD CFD	KINDER MORGAN INC/DE	KOHNAN SHOJI CO LTD
KEIYO CO LTD JPY50 CFD	KINDER MORGAN INC/DE 144A	KOITO MANUFACTURING CO LTD
KELDA GROUP DEFERRED SHARES	KINDRED BIOSCIENCES INC	KOJIMA CO LTD
KELLER GROUP PLC	KINETIC CONCEPTS INC / KCI USA	KOKUYO CO LTD
KELLOGG CO	KING DIGITAL ENTERTAINMENT PLC	KOLAO HOLDINGS
KELSO INVESTMENT ASSOC VIII LP	KING YUAN ELECTRONICS CO LTD	KOLON INDUSTRIES INC
KELSO INVESTMENT ASSOCIATES	KINGDIE INTERNATIONAL SOFTWARE	KOMATSU LTD
KEMAYAN CORPORATION BHD	KINGDOM HOLDING LTD	KOMATSU SEIREN CO CFD
KEMET CORP	KINGFISHER PLC	KOMATSU WALL INDUSTRY CO LTD
KEMPER CORP	KINGFISHER PLC CFD	KOMAX HOLDING AG
KENEDIX OFFICE INVESTMENT CORP	KINGSLAND VI LTD 6A E 144A	KOMERCNI BANKA AS
KENEDIX RESIDENTIAL INVEST CFD	KINGSOFT CORP LTD	KOMMUNALBANKEN AS 144A
KENKO MAYONNAISE CO LTD	KINGSPAN GROUP ORD EURO CFD	KONAKA CO LTD
KENNAMETAL INC	KINROSS GOLD CORP	KONAMI CO JPY50 CFD
KENNEDY-WILSON INC	KINTETSU GROUP HOLDINGS CO LTD	KONAMI CORP

KONE OYJ	KUMPULAN FIMA BHD	LANCASTER COLONY CORP
KONECRANES OYJ	KUNLUN ENERGY CO LTD	LAND & GENERAL BHD
KONGSBERG AUTOMOTIVE ASA	KUNSUL CHEMICAL INDUSTRIAL CO	LAND CO LTD NPV CFD
KONICA MINOLTA HOLDINGS INC	KUONI REISEN HOLDING AG	LAND SECURITIES GROUP PLC
KONICA MINOLTA INC	KURA CORP	LANDESK SOFTWARE 2/14 TL
KONINKLIJKE AHOLD NV	KURARAY CO LTD	LANDMARK AVIATION 10/12 2ND TL
KONINKLIJKE BAM GROEP NV	KURIMOTO LTD	LANDMARK EQUITY PARTNERS II
KONINKLIJKE DSM NV	KURIMOTO LTD Y50 CFD	LANDMARK EQUITY PARTNERS III
KONINKLIJKE KPN NV	KURITA WATER INDUSTRIES LTD	LANDMARK EQUITY PARTNERS IV
KONINKLIJKE PHILIPS ELECTRONIC	KUSURI NO AOKI CO LTD	LANDMARK EQUITY PARTNERS V L P
KONINKLIJKE PHILIPS NV	KVAERNER ASA	LANDMARK EQUITY PARTNERS XIII
KONINKLIJKE VOPAK NV	KVK CLO 2013-1 LTD 1A E 144A	LANDMARK EQUITY PARTNERS XIV
KOPPERS BUILDING (MISC)	KVK CLO LTD 2A E 144A	LANDMARK MEZZANINE PARTNERS
KORDSA GLOBAL ENDUSTRIYEL IPLI	KWANGJU BANK	LANDRY'S HOLDINGS II INC 144A
KOREA AIRPORT SERVICE CO LTD	KWG PROPERTY HOLDING LTD	LANDRY'S INC 144A
KOREA DEVELOPMENT BANK/THE	KYOCERA CORP	LANDS' END INC
KOREA DISTRICT HEATING CORP	KYODO PRINTING CO LTD	LANDSTAR SYSTEM INC
KOREA FLANGE CO LTD	KYOEI SANGYO CO LTD JPY50 CFD	LANDWIRTSCHAFTLICHE RENTENBANK
KOREA GAS CORP 144A	KYORIN CO LTD NPV CFD	LANKA IOC PLC
KOREA PETRO CHEMICAL IND	KYORIN HOLDINGS INC	LANNETT CO INC
KOREA TREASURY BOND	KYOWA ELECTRNC INS JPY50 CFD	LANXESS AG
KOREA ZINC CO LTD	KYOWA HAKKO KIRIN CO LTD	LAO FENG XIANG CO LTD
KOREAN REINSURANCE CO	KYOWA LEATHER CLOTH CO LTD	LAREDO PETROLEUM INC
KORN/FERRY INTERNATIONAL	KYTHERA BIOPHARMACEUTICALS INC	LARGAN PRECISION CO LTD
KOSAIDO CO LTD	KYUDENKO CORP	LAS VEGAS SANDS CORP
KOSE CORP	KYUNGCHANG INDUSTRIAL CO LTD	LASALLE HOTEL PROPERTIES
KOSMOS ENERGY LTD	KYUNG DONG CITY GAS CO LTD	LASALLE INV MGT
KOZA ANADOLU METAL MADENCILIK	KYUSHU ELECTRIC POWER CO INC	LASERTEC CORP
KPR MILL LTD	L BRANDS INC	LASSILA & TIKANOJA OYJ
KPS SPECIAL SITUATIONS FUND IV	L E LUNDBERGFÖRETAGEN AB	LATITUDE MGMT RE CAP III INC
KPX CHEMICAL CO LTD	L-3 COMMUNICATIONS CORP	LAURENTIAN BANK OF CANADA
KPX HOLDINGS CORP	L-3 COMMUNICATIONS HOLDINGS IN	LAVERDON GROUP PLC
KRAFT FOODS GROUP INC	LA DORIA SPA	LAWSON INC
KRAFT HEINZ FOODS CO	LA QUINTA 2/14 COV-LITE TLB	LAYNE CHRISTENSEN CO
KRAFT HEINZ FOODS CO 144A	LA QUINTA HOLDINGS INC	LAZARD GROUP LLC
KRATON PERFORMANCE POLYMERS IN	LA QUINTA TERM B 02 21 21	LAZARD LTD
KRATOS DEFENSE & SECURITY SOLU	LABORATORY CORP OF AMERICA HOL	LB COML CONDUIT MTG 98-C1 K
KRG CAPITAL FUND II LP	LAC CO LTD	LB FOSTER CO
KRISPY KREME DOUGHNUTS INC	LACLEDE GROUP INC/THE	LB MULTIFAMILY MTG TR 91-4 A-1
KROGER CO NTS	LADBROKES PLC CFD	LBBW
KROGER CO/THE	LAFARGE AFRICA PLC	LBC CREDIT PARTNERS II LP
KRONES AG	LAFARGE CEMENT ZAMBIA PLC	LBC CREDIT PARTNERS III LP
KROSAKI HARIMA CORP	LAFARGE REPUBLIC INC	LBS BINA GROUP BHD
KRS CORP	LAFARGE SA	LB-UBS COMMERCIAL MO C2 G 144A
KRUNG THAI BANK PCL	LAFARGE SA CFD	LB-UBS COMMERCIAL MORTGA C1 A2
KRUNGTHAI CARD PCL	LAFARGEHOLCIM LTD	LB-UBS COMMERCIAL MORTGA C4 AJ
K'S HOLDINGS CORP Y50 CFD	LAGARDERE S.C.A. CFD	LB-UBS COMMERCIAL MORTGA C6 AJ
KSB AG	LAGARDERE SCA	LB-UBS COMMERCIAL MORTGA C6 AM
KSL HOLDINGS BHD	LAI SUN DEVELOPMENT CO LTD	LB-UBS COMMERCIAL MORTGA C7 A3
KT CORP	LAKE SHORE GOLD CORP	LB-UBS COMMERCIAL MORTGA C7 AM
KTCS CORP	LAKSHMI VILAS BANK LTD/THE	LB-UBS COMMERCIAL MORTGAG C7 C
KUALA LUMPUR KEPONG BHD	LALIN PROPERTY PCL	LCCG DIVERSIFIED RISK CMBS
KUBOTA CORP	LAM RESEARCH CORP	LCCG R E SPECIAL SITUATIONS
KUBOTA CREDIT OWNER 1A A2 144A	LAM SOON THAILAND PCL	LCM IX LP 9A E 144A
KUDELSKI SA	LAMAR ADVERTISING CO	LCM V LTD 5A E 144A
KUEHNE + NAGEL INTERNATIONAL A	LAMAR MEDIA CORP	LCM XII LP 12A DR 144A
KUKA AG	LAMPRELL PLC	LDR HOLDING CORP
KUMBA IRON ORE LTD	LAN FA TEXTILE	LEAD FUTURE (LME)
KUMKANG KIND CO LTD	LANCASHIRE HOLDINGS LTD	LEAF RECEIVABLES FUND 1 D 144A

LEAN HOGS FUTURE (CME)	LEXINGTON CAPITAL PARTNERS V	LINX SA
LEAP WIRELESS INTL CONTRA	LEXINGTON CAPITAL PARTNERS VI	LION BREWERY CEYLON PLC/THE
LEAPFROG ENTERPRISES INC	LEXINGTON CAPITAL PTNRS III LP	LION FOREST INDUSTRIES BHD
LEAR CORP	LEXINGTON REALTY TRUST	LIONS GATE ENTERTAINMENT CORP
LECIP CORPORATION NPV CFD	LEXMARK INTERNATIONAL INC	LIPPO CIKARANG TBK PT
LECTRA	LF STRATEGIC REALTY INV L P	LIPPO KARAWACI TBK PT
LEDO DD	LG CHEM LTD	LIPPO LTD
LEE & MAN PAPER MANUFACTURING	LG ELECTRONICS INC	LISTRINDO CAPITAL BV 144A
LEE ENTERPRISES INC/IA	LG LIFE SCIENCES LTD	LITTELFUSE INC
LEE ENTERPRISES INC/IA 144A	LG UPLUS CORP	LIU CHONG HING INVESTMENT LTD
LEEDS WELD EQUITY PARTNERS IV	LG&E AND KU ENERGY LLC	LIVE CATTLE FUTURE (CME)
LEENO INDUSTRIAL INC	LH FINANCIAL GROUP PCL	LIVE NATION 8/13 TLB
LEE'S PHARMACEUTICAL HOLDINGS	LI & FUNG LTD	LIVE NATION ENTERTAINMENT INC
LEG IMMOBILIEN AG	LI HENG CHEMICAL FIBRE TECHNOL	LIXIL GROUP CORP
LEGACY RESERVES LP / LEGACY RE	LI NING CO LTD	LKQ CORP
LEGAL & GENERAL GROUP PLC	LIAN BENG GROUP LTD	LLOYDS BANK PLC
LEGAL & GENERAL GROUP PLC CFD	LIBERATOR MEDICAL HOLDINGS INC	LLOYDS BANK PLC 144A
LEGG MASON INC	LIBERTY BROADBAND CORP	LLOYDS BANKING GROUP PLC
LEGG MASON REAL ESTATE CAP	LIBERTY GLOBAL PLC	LLOYDS TSB GROUP PLC CFD
LEGG MASON REAL ESTATE CAPITAL	LIBERTY HOLDINGS LTD	LLR EQUITY PARTNERS II LP
LEGGETT & PLATT INC	LIBERTY INTERACTIVE CORP QVC G	LLR EQUITY PARTNERS III LP
LEGRAND SA	LIBERTY INTERACTIVE LLC 144A	LLR EQUITY PARTNERS IV LP
LEGRAND SA CFD	LIBERTY INTERNATIONAL PLC CFD	LLR EQUITY PARTNERS LP
LEHMAN ABS MANUFACTURED B AIOC	LIBERTY MEDIA CORP	LMI AEROSPACE INC
LEHMAN ABS MANUFACTURED H B A5	LIBERTY MUTUAL GROUP INC 144A	LOBLAW COMPANIES LTD
LEHMAN ABS MANUFACTURED H B A6	LIBERTY PROPERTY LP	LOCALIZA RENT A CAR SA
LEHMAN BROS TREAS 144A	LIBERTY PROPERTY TRUST	LOCKHEED MARTIN CORP
LEHMAN BROTHERS HOLDINGS INC	LIBERTY VENTURES	LOEWS CORP
LEHMAN BROTHERS INC	LIFE CORP	LOGITECH INTERNATIONAL SA
LEHMAN BROTHERS TREASURY 144A	LIFE CORPORATION JPY50 CFD	LOGMEIN INC
LEHMAN BRTH HLD (RIC1) ESCROW	LIFE HEALTHCARE GROUP HOLDINGS	LONDON STOCK EXCHANGE GROUP PL
LEHMAN PROXY STANDISH - PAY	LIFE TECHNOLOGIES CORP	LONDONMETRIC PROPERTY PLC
LEHMAN PROXY STANDISH - REC	LIFE TIME FITNESS 5/15	LONESTAR RESOURCES AMERIC 144A
LEHMAN PROXY WAMCO - REC	LIFELOCK INC	LONG BEACH AVENUE (MISC)
LEIDOS HOLDINGS INC	LIFEPOINT HEALTH INC	LONG CHEN PAPER CO LTD
LEIFHEIT AG	LIFESTYLE INTERNATIONAL HOLDIN	LONG TERM CARE GROUP 6/14 TLB
LEM REAL ESTATE HIGH-YIELD	LIGHT SA	LONGFOR PROPERTIES CO LTD REGS
LEM REAL ESTATE HIGH-YIELD DEB	LIGHTHOUSE CP IV	LONMIN PLC
LEM REAL ESTATE MEZZANINE FUND	LIGHTSPEED VENTURE VIII	LONMIN PLC CFD
LEND LEASE GROUP	LIGHTSPEED VII LP	LONZA GROUP AG
LENDER PROCESSING SERVICES INC	LIHOM-CUCHEN CO LTD	LOOKERS PLC
LENDINGCLUB CORP	LIME ROCK PARTNERS IV LP	LOOMIS AB
LENDINGTREE INC	LIME ROCK PARTNERS V LP	LOPEZ HOLDINGS CORP
LENNAR CORP	LIME ROCK RESOURCES C L P	LORAL SPACE & COMMUNICATIONS
LENNOX INTERNATIONAL INC	LIMEROCK PARTNRS III	L'OREAL SA
LENOVO GROUP LTD	LIMONEIRA CO	LOS ANGELES CA UNIF SCH DIST
LENOX STREET LTD 1A SN 144A	LIN TELEVISION CORP	LOS ANGELES CNTY CA MET TRANSP
LEONI AG	LIN TELEVISION CORP 144A	LOTTE CHILSUNG BEVERAGE CO LTD
LEON'S FURNITURE LTD	LINAMAR CORP	LOTTE CONFECTIONERY CO LTD
LEONTEQ AG	LINCOLN ELECTRIC HOLDINGS INC	LOTTE HIMART CO LTD
LEOPALACE21 CORP	LINCOLN NATIONAL CORP	LOTTE SHOPPING CO LTD
LESLIE'S POOLMART 11/13	LINDE AG	LOUISIANA ST LOCAL GOVT ENVRNM
LETSHEGO HOLDINGS LTD	LINDE BANGLADESH LTD	LOUISIANA ST PUBLIC FACS AUTH
LEUCADIA NATIONAL CORP	LINDSAY GOLDBERG & BESSEMER LP	LOUISIANA-PACIFIC CORP
LEVEL 3 COMMUNICATIONS INC	LINEAR TECHNOLOGY CORP	LOWE ENTERPRISES
LEVEL 3 FINANCING INC	LINK AND MOTIVATION INC CFD	LOWE GTO
LEVI STRAUSS & CO	LINK REIT/THE	LOWE'S COS INC
LEXINGTON CAPITAL PARTNERS I	LINKEDIN CORP	LOWES COS INC MTN BK TR 00019
LEXINGTON CAPITAL PARTNERS II	LINN ENERGY LLC / LINN ENERGY	LPL FINANCIAL HOLDINGS INC

LPS BRASIL CONSULTORIA DE IMOV
 LSL PROPERTY SERVICES PLC
 LSR GROUP PJSC
 LSTAR COMMERCIAL MOR 3 A1 144A
 LSTAR COMMERCIAL MORT 1 D 144A
 LSTAR COMMERCIAL MORT 2 D 144A
 LSTAR COMMERCIAL MORT 2 E 144A
 LT GROUP INC
 LUBERT ADLER IV
 LUBERT ADLER REAL ESTATE FD
 LUBERT ADLER REAL ESTATE FUND
 LUBERT ALDER REAL ESTATE FD
 LUBERT-ADLER RE FD VII LP
 LUBERT-ADLER RE FUND IV LP
 LUCARA DIAMOND CORP
 LUCKY CEMENT LTD
 LUEN THAI HOLDINGS LTD
 LUKOIL INTERNATIONAL FINA 144A
 LUKOIL PJSC
 LULULEMON ATHLETICA INC
 LULWA LTD
 LUMBER LIQUIDATORS HOLDINGS IN
 LUMBERMENS MUTUAL CASUALT 144A
 LUMENIS LTD
 LUNDIN PETROLEUM AB
 LUPIN LTD
 LUTHAI TEXTILE CO LTD
 LUXOFT HOLDING INC
 LUXOR CAPITAL PARTNERS LP
 LUXOTTICA GROUP EUR0.06 CFD
 LUXOTTICA GROUP SPA
 LVMH MOET HENNESSY LOUIS VUITT
 LYB INTERNATIONAL FINANCE BV
 LYONDELLBASELL INDUSTRIES NV
 M&T BANK CORP
 M/C VENTURE PARTNERS V LP
 M/I HOMES INC
 M3 INC
 M6-METROPOLE TELEVISION
 MABUCHI MOTOR CO LTD
 MACATAWA BANK CORP
 MACDERMID 1/15 COV-LITE TLB2
 MACERICH CO/THE
 MACH ONE 2004 1 LLC 144A
 MACH ONE 2004-1A ULC 1A H 144A
 MACK-CALI REALTY CORP
 MACNICA FUJI ELECTRONICS CFD
 MACQUARIE GROUP LTD
 MACQUARIE INFRASTRUCTURE CORP
 MACQUARIE PA TAP I
 MACRO ENTERPRISES INC
 MACROGENICS INC
 MACY'S INC
 MACY'S RETAIL HOLDINGS INC
 MADISON DEARBORN CAP PTNRS V-A
 MADISON DEARBORN CAPITAL
 MADISON MARQUETTE RETAIL
 MADISON SQUARE GARDEN CO/THE
 MADISON WI MET SCH DIST
 MAEDA CORP Y50 CFD
 MAEDA ROAD CONSTRUCTION CO LTD
 MAEZAWA KASEI INDUSTRIES CO LT
 MAGELLAN AEROSPACE CORP
 MAGELLAN HEALTH INC
 MAGELLAN MIDSTREAM PARTNERS LP
 MAGICJACK VOCALTEC LTD
 MAGNA INTERNATIONAL INC
 MAGNA INTL INC
 MAGNACHIP SEMICONDUCTOR CORP
 MAGNIT PJSC
 MAGNUM HUNTER RES CORP DEL
 MAGYAR TELEKOM TELECOMMUNICATI
 MAHINDRA & MAHINDRA FINANCIAL
 MAIDEN LANE
 MAIN STREET CAPITAL CORP
 MAKEMYTRIP LTD
 MAKITA CORP
 MALAYSIA BUILDING SOCIETY BHD
 MALAYSIA GOVERNMENT BOND
 MALAYSIAN PACIFIC INDUSTRIES B
 MALIBU BOATS INC
 MALLINCKRODT INTERNATIONA 144A
 MALLINCKRODT INTERNATIONAL FIN
 MALLINCKRODT PLC
 MAMEZOU HOLDING CO LTD CFD
 MAN GROUP PLC
 MAN SE
 MAN STRATEGIC HOLDINGS PLC CFD
 MAN WAH HOLDINGS LTD
 MANAPPURAM FINANCE LTD
 MANDOM CORP Y50 CFD
 MANHATTAN ASSOCIATES INC
 MANITEX INTERNATIONAL INC
 MANITOWOC CO INC/THE
 MANNING & NAPIER INC
 MANPOWERGROUP INC
 MANTRA GROUP LTD
 MANUFACTURERS & TRADERS TRUST
 MANULIFE FINANCIAL CORP
 MAPELEY ORD NPV CFD
 MAPFRE SA
 MAPLE LEAF FOODS INC
 MAPLETREE COMMERCIAL TRUST
 MAPLETREE GREATER CHINA COMMER
 MAPLETREE INDUSTRIAL TRUST
 MAPLETREE LOGISTICS TRUST
 MARATHON OIL CORP
 MARATHON PETROLEUM CORP
 MARATHON REAL ESTAT 1A A2 144A
 MARATHON REAL ESTATE 1A B 144A
 MARCUS & MILLICHAP INC
 MARICO BANGLADESH LTD
 MARICOPA CITRUS
 MARINE PARK CLO LTD 1A DR 144A
 MARINEMAX INC
 MARINER HEALTH GRP SR SUB B
 MARINUS PHARMACEUTICALS INC
 MARKEL CORP
 MARKET VECTORS GOLD MINERS
 MARKETO INC
 MARKS & SPENCER GROUP PLC
 MARKS & SPENCER GROUP PLC CFD
 MARKSANS PHARMA LTD
 MARKWEST ENERGY PARTNERS LP
 MARKWEST ENERGY PARTNERS LP /
 MARLBOROUGH STREET C 1A D 144A
 MARRIOTT INTERNATIONAL INC/MD
 MARRIOTT VACATIONS WORLDWIDE C
 MARRONE BIO INNOVATIONS INC
 MARSH & MCLENNAN COS INC
 MARSHALLS PLC
 MARTHA STEWART LIVING OMNIMEDI
 MARTIN MARIETTA MATERIALS INC
 MARTIN MIDSTREAM PARTNERS LP /
 MARTINREA INTERNATIONAL INC
 MARUBENI CORP
 MARUBENI CORP Y50 CFD
 MARUBUN CORP
 MARUI GROUP CO LTD
 MARUICHI STEEL TUBE LTD
 MARUICHI STEEL TUBE LTD CFD
 MARUKA MACHINERY CO LTD
 MARUSAN SECURITIES CO LTD
 MARVELL TECHNOLOGY GROUP LTD
 MARVELOUS INC CFD
 MARYLAND ST
 MASCO CORP
 MASISA SA 144A
 MASONITE INTERNATIONAL CO 144A
 MASSACHUSETTS MUTUAL LIFE 144A
 MASSACHUSETTS ST HLTH & EDUCTN
 MASSMART HOLDINGS LTD
 MASSMUTUAL GLOBAL FUNDING 144A
 MASTEC INC
 MASTER CREDIT CARD T 2A A 144A
 MASTERCARD INC
 MASTR ADJUSTABLE RATE MO 6 1A2
 MASTR ADJUSTABLE RATE MOR 1 B1
 MASTR SPECIALIZED LO 1 A1 144A
 MATAS A/S
 MATLIN PATTERSON GLOBAL OPP
 MATLIN PATTERSON OPPTYS GLOBAL
 MATRIX CONCEPTS HOLDINGS BHD
 MATSON NAVIGATION CO INC
 MATSUI CONST CO Y50 CFD
 MATSUI CONSTRUCTION CO LTD
 MATTEL INC
 MATTHEWS INTERNATIONAL CORP
 MATTHEWS INTL CORP PA CL A
 MATTRESS FIRM HOLDING CORP
 MAUREL ET PROM CFD
 MAX INDIA LTD
 MAXIM INTEGRATED PRODUCTS INC
 MAXIMUS INC
 MAXLINEAR INC
 MAXVALU NISHINIHOH CO LTD
 MAXWELL TECHNOLOGIES INC

MAYORA INDAH TBK PT	MEITEC Y50	MERRILL LYNCH MORTGAGE I C1 A3
MAZDA MOTOR CORP	MEIWA ESTATE CO LTD	MERRILL LYNCH MORTGAGE LC1 A4
MAZDA MOTOR CORP NPV CFD	MEIWA ESTATE CO LTD CFD	MERRILL LYNCH MORTGAGE LC1 AJ
MB FINANCIAL INC	MELCO CROWN PHILIPPINES RESORT	MERRILL LYNCH MORTGAGE T C1 A4
MCB BANK LTD	MELCO INTERNATIONAL DEVELOPMEN	MERRILL LYNCH MORTGAGE T C1 AJ
MCCLATCHY CO/THE	MELCOR DEVELOPMENTS LTD	MERRILL LYNCH MORTGAGE T C2 A4
MCCORMICK & CO INC/MD	MELEXIS NV	MERRILL LYNCH MTG 02-MW1 CL H
MCDONALDS CO JAPAN CFD	MELIA HOTELS INTERNATIONAL SA	MERRILL LYNCH MTG 97-C2 F
MCDONALD'S CORP	MELLON CAPITAL III	MERRILL LYNCH MTG P/T 99-CL G
MCDONALD'S HOLDINGS CO JAPAN L	MELROSE INDUSTRIES PLC	MERRILL-CW18 BALRAMPUR CHI
MCGRAW HILL FINANCIAL INC	MELROSE INDUSTRIES PLC CFD	MERRILL-CW19 KOTAK MAHINDR
MCGRAW-HILL 4/15 TL	MELROSE STUDENT HOUSING (MISC	MERRY ELECTRONICS CO LTD
MCGRAW-HILL GLOBAL EDUCATION H	MEMORIAL RESOURCE DEVELOPMENT	MERUS LABS INTL INC
MCKESSON CORP	MEMORIAL SLOAN-KETTERING CANCE	MESA WEST CAPITAL CD 1A H 144A
MCLEOD RUSSEL INDIA LTD	MEMPHIS TN CTR CITY REVENUE F1	MESIROW ABSOLUTE RETURN FUND
MDC HOLDINGS INC	MEN'S WEARHOUSE INC/THE	MESSAGE CO NPV
MDC-GMTN B.V. 144A	MENTOR GRAPHICS CORP	MET GOVT NASHVILLE & DAVIDSON
MDU RESOURCES GROUP INC	MERCADOLIBRE INC	MET TRANSPRTN AUTH NY DEDICATE
MEAD JOHNSON NUTRITION CO	MERCEDES BENZ AUTO LEASE A A2A	MET TRANSPRTN AUTH NY REVENUE
MEADOWBROOK INSURANCE GROUP IN	MERCEDES BENZ AUTO LEASE A A2B	MET TRANSPRTN AUTH NY SPL OBLG
MEADWESTVACO CORP	MERCEDES BENZ AUTO LEASE A A3	METAIR INVESTMENTS LTD
MEDA AB	MERCEDES BENZ AUTO LEASE A A4	METALDYNE PERFORMANCE 10/14
MEDCO HEALTH SOLUTIONS INC	MERCEDES BENZ AUTO LEASE B A3	METALL ZUG AG
MEDIACOM BROADBAND LLC / MEDIA	MERCEDES BENZ AUTO LEASE B A4	METALS X LTD
MEDIACOM LLC / MEDIACOM CAPITA	MERCEDES-BENZ AUTO RECEIV 1 A3	METALURGICA GERDAU SA
MEDIASET ESPANA COMUNICACION S	MERCEDES-BENZ AUTO RECEIV 1 A4	METCASH LTD
MEDIASET SPA	MERCEDES-BENZ MASTER AA A 144A	METHANEX CORP
MEDIASET SPA CFD	MERCER INTERNATIONAL INC	METKA SA
MEDIATEK INC	MERCIALYS SA	METLIFE CAPITAL TRUST IV 144A
MEDIBANK PVT LTD	MERCK & CO INC	METLIFE INC
MEDICAL PROPERTIES TRUST INC	MERCK KGAA	METRO AG
MEDICAL RESOURCES INC	MERCK SHARP & DOHME CORP	METRO BANCORP INC
MEDICINES CO/THE	MERCURIES & ASSOCIATES HOLDING	METRO INC
MEDICINES CO/THE 144A	MERCURIES LIFE INSURANCE CO LT	METROPOLITAN LIFE GLOBAL 144A
MEDIOBANCA SPA	MERCURY GENERAL CORP	METROPOLITAN LIFE GLOBAL REGS
MEDIOBANCA SPA EURO.5 CFD	MEREDITH CORP	METSA BOARD OYJ
MEDIOLANUM NPV POST SUBD CFD	MERGERMARKET 1/14 2ND LIEN TL	METSO OYJ
MEDIPAL HOLDINGS CORP	MERGERMARKET 1/14 TL	METTLER-TOLEDO INTERNATIONAL I
MEDIVATION INC	MERIDA INDUSTRY CO LTD	MEXICAN AIRCRAFT FINANCE IV LL
MEDIVIR AB	MERIDIAN BANCORP INC	MEXICAN AIRCRAFT FINANCE V LLC
MEDLEY CAPITAL CORP	MERIDIAN ENERGY LTD	MEXICAN BONOS
MEDNAX INC	MERIDIAN VENTURE PARTNERS II	MEXICAN UDIBONOS
MEDTRONIC INC	MERIT SECURITIES CORP 13 M1	MEXICHEM SAB DE CV
MEDTRONIC INC 144A	MERITAGE HOMES CORP	MEXICO CETES
MEDTRONIC PLC	MERITECH CAP PARTNERS V LP	MEXICO GOVERNMENT INTERNATIONA
MEDY-TOX INC	MERITECH CAPITAL PARTNERS III	MEXICO REAL ESTATE MANAGEMENT
MEG ENERGY CORP	MERITECH CAPITAL PARTNERS IV	MEZZ CAP 2005-C3 144A CL F
MEG ENERGY CORP 144A	MERITECH CAPITAL PTNRS II LP	MEZZ CAP 2005-C3 144A CL G
MEGACABLE HOLDINGS SAB DE CV	MERITZ FINANCIAL GROUP INC	MEZZ CAP COML 04-C1 CL 144A
MEGACHIPS CORP CFD	MERLIN ENTERTAINMENTS PLC	MEZZ CAP COML 04-C2 CL E 144A
MEGGITT PLC	MERLIN ENTERTAINMENTS PLC CFD	MEZZ CAP COML MTG 04-C2 144A
MEGGITT PLC CFD	MERRILL COMMUNICATIONS 5/15	MEZZ CAP COML MTG 04-C2 G 144A
MEIJI ELECTRIC INDUSTRIES CFD	MERRILL LYNCH & CO INC	MEZZ CAP COMMERCIAL C2 X 144A
MEIJI ELECTRIC INDUSTRIES CO L	MERRILL LYNCH FINANCIAL ASSETS	MEZZ CAP COMMERCIAL C3 D 144A
MEIJI HOLDINGS CO LTD	MERRILL LYNCH FINL ASSET INC	MEZZ CAP COMMERCIAL C3 E 144A
MEIKO NETWORK JAPAN NPV CFD	MERRILL LYNCH FINL ASSETS INC	MFA FINANCIAL INC
MEISEI INDUSTRIAL CO LTD	MERRILL LYNCH INTL	MFEC PCL
MEITEC CORP	MERRILL LYNCH MORTGAGE CIP1 AM	MF1 FURNITURE PLC CFD
MEITEC CORP CFD	MERRILL LYNCH MORTGAGE CK11 A6	MGE ENERGY INC

MGI COUTIER	MILlicom INTERNATIONAL CE 144A	mitsubishi MATERIALS CORP
MGIC INVESTMENT CORP	MILlicom INTERNATIONAL CELLULA	mitsubishi MOTOR CORP CFD
MGM CHINA HOLDINGS LTD	MILLS ESTRUTURAS E SERVICOS DE	mitsubishi MOTORS CORP
MGM RESORTS 12/12 COV-LITE TLB	MIMAKI ENGINEERING CO LTD CFD	mitsubishi RESEARCH INSTITUTE
MGM RESORTS INTERNATIONAL	MIMASU SEMICONDUCTOR INDUSTRY	mitsubishi STEEL MANUFACTURING
MHP SA	MINCOR RESOURCES NL	mitsubishi TANABE PHARMA CORP
MHS CAPITAL PARTNERS II	MINDRAY MEDICAL INTERNATIONAL	mitsubishi UFJ FINANCIAL GROUP
MICHAEL KORS HOLDINGS LTD	MINDTREE LTD	mitsubishi UFJ LEASE & FINANCE
MICHAEL PAGE INTERNATIONAL CFD	MINEBEA CO LTD	mitsubishi UFJ TRUST & BA 144A
MICHAEL PAGE INTERNATIONAL PLC	MINEBEA CO Y50 CFD	MITSUI & CO LTD
MICHAELS COS INC/THE	MINERA FRISCO SAB DE CV	MITSUI & CO Y50 CFD
MICHAELS STORES INC 144A	MINERAL DEPOSITS LTD	MITSUI CHEMICALS INC
MICHELIN CIE GLE DES ETABL	MINERALS TECH 4/14 COV-LITE TL	MITSUI FUDOSAN CO LTD
MICHIGAN ST	MINERALS TECH 6/15 COV-LITE	MITSUI FUDOSAN CO LTD CFD
MICHIGAN ST TOBACCO SETTLEMENT	MINERALS TECHNOLOGIES INC	MITSUI HIGH-TEC INC
MICHIGAN ST UNIV REVENUES	MINNESOTA ST HSG FIN AGY HOME0	MITSUI HIGH-TEC INC CFD
MICHINOKU BANK LTD CFD	MINOR INTERNATIONAL PCL	MITSUI HOME CO LTD
MICREL INC	MINOR INTL PUBLIC COMPANY	MITSUI MINING & SMELTRIC CFD
MICRO FOCUS 11/14 COV-LITE TLB	MINSUR SA 144A	MITSUI OSK LINES LTD
MICRO FOCUS INTERNATIONAL PLC	MIRACA HOLDINGS INC	MITSUI SUGAR CO LTD
MICRO FOCUS INTL ORD GBP	MIRAIT HOLDINGS CORP	MITSUI SUGAR CO Y50 CFD
MICROCHIP TECHNOLOGY INC	MIRANT AMERICAS ESC GEN INC	MITSUI SUMITOMO INS GRP CFD
MICROCHIP TECHNOLOGY INC 144A	MIRION TECHNOLOGIES 1/15	MIURA CO LTD
MICRON SEMICONDUCTOR ASIA PTE	MIROKU JYOH0 SERVICE CO LTD	MIURA CO LTD CFD
MICRON TECHNOLOGY INC	MIRVAC GROUP	MIXI INC
MICRON TECHNOLOGY INC 144A	MISAWA HOMES CO LTD	MIXI INC NAV CFD
MICRONAS SEMICONDUCTOR HOLDING	MISSION BAY (MISC DOCUMENTS)	MIYAZAKI BANK LTD/THE
MICROSEMI CORP	MISSION HEALTH SYSTEM INC/NC	MIZHO FINANCIAL GROUP INC CFD
MICROSOFT CORP	MISSISSIPPI POWER CO	MIZRAHI TEFAHOT BANK LTD
MICROSTRATEGY INC	MISSOURI JT MUNI ELEC UTILITY	MIZUHO BANK LTD 144A
MID ATLANTIC VENTURE FUND III	MISSOURI PACIFIC RAILROAD CO	MIZUHO FINANCIAL GROUP CA 144A
MID OCEAN CBO 2000- 1A A2 144A	MISSOURI ST HLTH & EDUCNTL FAC	MIZUHO FINANCIAL GROUP INC
MID-AMERICA APARTMENT COMMUNIT	MISSOURI ST HSG DEV COMMISSION	MK LAND HOLDINGS BHD
MID-AMERICA APARTMENTS LP	MISTER CAR WASH 9/14 COV-LITE	MK REAL ESTATE DEVELOPMENT PCL
MIDAMERICAN ENERGY CO	MISUMI GROUP INC	MKP OPPORTUNITY PARTNERS LP
MID-ATLANTIC VENTURE FD IV LP	MITANI CORP	MKS INSTRUMENTS INC
MIDDLEBY CORP/THE	MITANI SANGYO CO LTD CFD	ML-CFC COMMERCIAL 5 AJFL 144A
MIDOCEAN CREDIT CLO 2A D 144A	MITANI SEKISAN CO JPY50 CFD	ML-CFC COMMERCIAL 5 AMFL 144A
MIDOCEAN CREDIT CLO 2A E 144A	MITCHAM INDUSTRIES INC	ML-CFC COMMERCIAL 7 AMFL 144A
MIDOCEAN CREDIT CLO 3A D 144A	MITEL NETWORKS 4/15 TL	ML-CFC COMMERCIAL MORTGAG 1 A4
MIDSOUTH BANCORP INC	MITIE GROUP CFD	ML-CFC COMMERCIAL MORTGAG 1 AJ
MID-STATE CAPITAL CORP 20 1 M2	MITIE GROUP PLC	ML-CFC COMMERCIAL MORTGAG 5 AJ
MID-STATE TRUST VI 6 A2	MITO SECURITIES CO LTD	ML-CFC COMMERCIAL MORTGAG 8 AJ
MIDSTATES PETROLEUM CO INC	MITRA ADIPERKASA TBK PT	ML-CFC COMMERCIAL MORTGAGE 4 C
MIDSTATES PETROLEUM CO INC / M	MITRABAHTERA SEGARA SEJATI TBK	MLP AG
MIDWAY AIRLINES CORP	MITSUBA CORP	MMAF EQUIPMENT FINA AA A1 144A
MIE BANK LTD/THE	mitsubishi CHEMICAL HOLDINGS C	MMAF EQUIPMENT FINA AA A2 144A
MIGHTY RIVER POWER LTD	mitsubishi CORP	MMAF EQUIPMENT FINA AA A3 144A
MIKUNI CORP	mitsubishi CORP CFD	MMAF EQUIPMENT FINA AA A4 144A
MILACRON 4/15 COV-LITE TLB	mitsubishi ELECTRIC CORP	MMC NORILSK NICKEL PJSC
MILACRON HOLDINGS CORP	mitsubishi ELECTRIC CORP CFD	MMCAPS FUNDING XIX LTD/MM 144A
MILESTONE PARTNERS II LP	mitsubishi ELECTRIC CORP Y50	MMI HOLDINGS LTD/SOUTH AFRICA
MILESTONE PARTNERS III LP 2	mitsubishi ESTATE CO LTD	MNRB HOLDINGS BHD
MILESTONE PARTNERS IV LP 2	mitsubishi ESTATE CO LTD CFD	MOBASE CO LTD
MILLAT TRACTORS LTD	mitsubishi GAS CHEMICAL CO INC	MOBERG PHARMA AB
MILLENNIUM & COPTHORNE HOTELS	mitsubishi HEAVY INDUSTRIES LT	MOBILE MINI INC
MILLER ENERGY RESOURCES INC	mitsubishi HEAVY INDUSTRIES NP	MOBILE TELESYSTEMS PJSC
MILLER HEIMAN 8/14 INCREMENTAL	mitsubishi LOGISTICS CORP	MOBILEZONE HOLDING AG
MILLER HEIMAN 9/13 TLB	mitsubishi MATERIAL CORP Y50	MOCHIDA PHARMACEUTICAL CO LTD

MODEL N INC	MORGAN STANLEY BANK OF C22 A3	MOSAIC VENTURES I LP
MODERN TIMES GROUP MTG AB	MORGAN STANLEY BANK OF C22 A4	MOSCOW EXCHANGE MICEX-RTS PJSC
MODERNLAND REALTY TBK PT	MORGAN STANLEY BANK OF C23 A4	MOTA-ENGIL AFRICA NV
MODETOUR NETWORK INC	MORGAN STANLEY CAP I 144A CL N	MOTA-ENGIL SGPS SA
MOHAWK INDUSTRIES INC	MORGAN STANLEY CAP XLF1 A 144A	MOTEL 6 TRUST 2015 MTL6 E 144A
MOHEGAN TRIBAL 11/13 TLB	MORGAN STANLEY CAPI C2 XB 144A	MOTEL 6 TRUST 2015 MTL6 F 144A
MOHEGAN TRIBAL GAMING AUTHORIT	MORGAN STANLEY CAPI CF1 G 144A	MOTOROLA INC
MOLINA HEALTHCARE INC	MORGAN STANLEY CAPI IQ7 E 144A	MOTOROLA SOLUTIONS INC
MOLSON COORS BREWING CO	MORGAN STANLEY CAPI MS1 D 144A	MOTORS LIQUIDATION CO GUC TRUS
MOMENTA PHARMACEUTICALS INC	MORGAN STANLEY CAPI WF1 L 144A	MOULIN GLOBAL EYECARE HLDGS
MOMO.COM INC	MORGAN STANLEY CAPI WF1 N 144A	MOUNT GIBSON IRON LTD
MONADELPHOUS GROUP LTD	MORGAN STANLEY CAPI WF1 O 144A	MOVADO GROUP INC
MONCLER SPA	MORGAN STANLEY CAPI XLF J 144A	MPACT LTD
MONCLER SPA CFD	MORGAN STANLEY CAPIT C1 D 144A	MPG HOLDCO I INC
MONDELEZ INTERNATIONAL INC	MORGAN STANLEY CAPIT C2 D 144A	MPI CORP
MONDI LTD	MORGAN STANLEY CAPIT C2 E 144A	MPLX LP
MONDI PLC	MORGAN STANLEY CAPIT C2 F 144A	MPT OPERATING PARTNERSHIP LP /
MONDI PLC ORD CFD	MORGAN STANLEY CAPIT C3 C 144A	MQ HOLDING AB
MONEY PARTNERS GROUP CO LTD	MORGAN STANLEY CAPIT C3 E 144A	MRF LTD
MONEY SQUARE HOLDINGS INC	MORGAN STANLEY CAPIT C3 G 144A	MRFC MORTGAGE PASS-THR TBC3 A1
MONEY3 CORP LTD	MORGAN STANLEY CAPIT C4 D 144A	MRV ENGENHARIA E PARTICIPACOES
MONEYGRAM INTERNATIONAL INC	MORGAN STANLEY CAPIT C4 E 144A	MS&AD INSURANCE GROUP HOLDINGS
MONEYSUPERMARKET.COM GROUP PLC	MORGAN STANLEY CAPIT C4 F 144A	MSA SAFETY INC
MONGOLIA GOVERNMENT INTER 144A	MORGAN STANLEY CAPIT RR F 144A	MSC INDUSTRIAL DIRECT CO INC
MONNARI TRADE SA	MORGAN STANLEY CAPITA IQ10 A4A	MSCI EAFE INDEX - NL
MONOGENESIS CORP	MORGAN STANLEY CAPITAL HQ7 AJ	MSCI INC
MONOTARO CO LTD	MORGAN STANLEY CAPITAL HQ8 A4	MSDWCC HELOC TRUST 2005-1 1 A
MONRO MUFFLER BRAKE INC	MORGAN STANLEY CAPITAL I C3 A2	MSIM PECONIC BAY LTD 1A D 144A
MONSANTO CO	MORGAN STANLEY CAPITAL I C4 AS	MSIM PECONIC BAY LTD 1A E 144A
MONSTER BEVERAGE CORP	MORGAN STANLEY CAPITAL I HQ7 C	MSN 41079 AND 41084 LTD
MONTGOMERY CNTY PA	MORGAN STANLEY CAPITAL I HQ7 E	MT SPOKANE 2004-A LL AA B 144A
MONTPELIER RE HOLDINGS LTD	MORGAN STANLEY CAPITAL IQ11 A4	MT SPOKANE 2007-A LL AA C 144A
MOODY'S CORP	MORGAN STANLEY CAPITAL T21 AM	MTI LTD
MOOG INC	MORGAN STANLEY CAPITAL T23 A4	MTN GROUP LTD
MOORIM PAPER CO LTD	MORGAN STANLEY CAPITAL T27 A1A	MTN MAURITIUS INVESTMENTS 144A
MORGAN ADVANCED MATERIALS PLC	MORGAN STANLEY CAPITAL T29 A4	MTR CORP LTD
MORGAN JP COML 99-C8 H 144A	MORGAN STANLEY DEA TOP3 E 144A	MTU AERO ENGINES AG
MORGAN KEEGAN SBA I/ 1 A1 144A	MORGAN STANLEY DEAN WITTER CAP	MUELLER INDUSTRIES INC
MORGAN STANLEY	MORGAN STANLEY DW & CO NT	MUELLER WATER PRODUCTS INC
MORGAN STANLEY 97 RR G1 144A	MORGAN STANLEY IFHF SPV LP	MUENCHENER RUECKVERSICHER REGS
MORGAN STANLEY 99-CAM1 M 144A	MORGAN STANLEY LIQ GOVT-INST	MUENCHENER RUECKVERSICHERUNGS
MORGAN STANLEY BANK C12 D 144A	MORGAN STANLEY MORTGAGE L 2 3A	MUENCHENER RUECKVERSICHERUNGS-
MORGAN STANLEY BANK C13 D 144A	MORGAN STANLEY PRIVATE EQUITY	MUFG AMERICAS HOLDINGS CORP
MORGAN STANLEY BANK C13 E 144A	MORGAN STANLEY R GG10 A4A 144A	MUFG UNION BANK NA
MORGAN STANLEY BANK C6 D 144A	MORGAN STANLEY R.E. FUND II	MULTIPLUS SA
MORGAN STANLEY BANK C7 D 144A	MORGANS HOTEL GROUP CO	MUNCHENER RUCKVERSICHERUNGS-G
MORGAN STANLEY BANK C7 E 144A	MORGENTHALER PARTNERS VIII LP	MUNI ELEC AUTH OF GEORGIA
MORGAN STANLEY BANK C8 D 144A	MORGENTHALER VENT PTNRS VII LP	MUNJAL SHOWA LTD
MORGAN STANLEY BANK C9 D 144A	MORGENTHALER VENTURE PARTNERS	M-UP INC
MORGAN STANLEY BANK OF A C10 C	MORGUARD CORP	MURATA MANUFACTURING CO LTD
MORGAN STANLEY BANK OF A C5 A4	MORI TRUST SOGO REIT INC	MURPHY OIL CORP
MORGAN STANLEY BANK OF A C6 A2	MORINAGA MILK INDUSTRY CO LTD	MURPHY USA INC
MORGAN STANLEY BANK OF A C8 A1	MORNINGSTAR INC	MURRAY & ROBERTS HOLDINGS LTD
MORGAN STANLEY BANK OF A C8 A4	MOROCCO GOVERNMENT INTERN 144A	MURRAY STREET INVESTMENT TRUST
MORGAN STANLEY BANK OF A C9 AS	MOROZOFF LTD	MURREE BREWERY CO LTD
MORGAN STANLEY BANK OF AM C9 C	MORRISON &t;WM.> SUPERMARKETS	MUTUAL OF OMAHA INSURANCE 144A
MORGAN STANLEY BANK OF C14 A1	MORTGAGE PASS THROUGH C CIB2 D	MVV OWNER TRUST 2013 1A B 144A
MORGAN STANLEY BANK OF C19 AS	MORTGAGEIT TRUST 2004-2 2 A1	MY EG SERVICES BHD
MORGAN STANLEY BANK OF C19 ASB	MOSAIC CO/THE	MYCRONIC AB

MYER HOLDINGS LTD	NATIONWIDE BUILDING SOCIE REGS	NESTLE LANKA PLC
MYLAN INC	NATIONWIDE FINANCIAL SERV 144A	NESTLE MALAYSIA BHD
MYLAN NV	NATIONWIDE MUTUAL INSURAN 144A	NESTLE NIGERIA PLC
MYRIAD GENETICS INC	NATIXIS SA	NESTLE PAKISTAN LTD
NABORS INDUSTRIES INC	NATURAL GAS FUTURE (NYM)	NESTLE SA
NABORS INDUSTRIES LTD	NATURAL RESOURCE PARTNERS LP /	NESTLE SA CHF1
NABTESCO CORP	NATUZZI SPA SPONSORED ADR	NET INSIGHT AB
NAC CO LTD JPY50	NAUGATUCK VALLEY FINANCIAL COR	NET TURIZM TICARET VE SANAYI S
NAGAILEBEN CO LTD	NAVER CORP	NETAPP INC
NAGANO BANK CFD	NAVEX GLOBAL 11/14 COV-LITE	NETFLIX INC
NAGANO KEIKI JPY50 CFD	NAVEX GLOBAL 11/14 COV-LITE TL	NETHERLANDS GOVERNMENT BO 144A
NAGOYA RAILROAD CO LTD	NAVIENT CORP	NETIA SA
NAKANO CORP/TOKYO	NAVIENT STUDENT LOAN TRUS 1 A1	NETSUITE INC
NAKAYAMA STEEL WORKS CFD	NAVIOS 6/13 TLB	NETUREN CO CFD
NAKAYO INC CFD	NAVIOS 6/15 TL	NEURALSTEM INC
NAMCO BANDAI HOLDINGS INC CFD	NAVISTAR INTERNATIONAL CORP	NEUROCRINE BIOSCIENCES INC
NAMHAE CHEMICAL CORP	NAVITAS EQUIPMENT REC 1 B 144A	NEUSTAR 1/13 TLA
NAMPAK LTD	NAVITAS EQUIPMENT REC 1 C 144A	NEUSTAR INC
NAMURA SHIPBUILDING CO LTD	NBCUNIVERSAL ENTERPRISE I 144A	NEVADA POWER CO
NAN REN LAKE LEISURE AMUSEMENT	NBCUNIVERSAL MEDIA LLC	NEVSUN RESOURCES LTD
NANOVIRICIDES INC	NBK TIER 1 FINANCING LTD REGS	NEW CARPHONE WAREHOUSE CFD
NANTO BANK CFD	NBL TEXAS LLC	NEW FLYER INDUSTRIES INC
NASDAQ OMX GROUP INC/THE	NCC AB	NEW HAMPSHIRE ST FEDERAL HIGHW
NASPERS LTD	NCI BUILDING SYS COV-LITE TL	NEW HAMPSHIRE ST HLTH & EDU FA
NATCO PHARMA LTD	NCI BUILDING SYSTEMS INC 144A	NEW HAMPSHIRE ST TURNPIKE SYS
NATHAN'S FAMOUS INC	NCL CORP LTD 144A	NEW JAPAN RADIO CO LTD
NATION MEDIA GROUP LTD	NCR CORP	NEW JERSEY RESOURCES CORP
NATIONAL ALUMINIUM CO LTD	NCUA GUARANTEED NOTES T C1 APT	NEW JERSEY ST TRANSPRTN TRUST
NATIONAL AUSTRALIA BANK L 144A	NCUA GUARANTEED NOTES TR R1 2A	NEW JERSEY ST TRANSPRTN TRUSTF
NATIONAL AUSTRALIA BANK L REGS	NCUA GUARANTEED NOTES TR R3 3A	NEW JERSEY ST TURNPIKE AUTH
NATIONAL AUSTRALIA BANK LTD	ND SOFTWARE CO LTD	NEW MEDIA INVESTMENT GROUP INC
NATIONAL AUSTRALIA BANK LTD/NE	NEA 10 LP	NEW MOUNTAIN FINANCE CORP
NATIONAL BANK OF CANADA	NEA 11	NEW MOUNTAIN PARTNERS III
NATIONAL BANK OF CANADA 144A	NEA 12 LP	NEW MOUNTAIN PARTNERS IV LP
NATIONAL BANK OF RAS AL-KHAIMA	NEA IX LP	NEW MOUNTAIN PARTNERS LP
NATIONAL CINEMEDIA INC	NEA VII L P	NEW ORIENTAL EDUCATION & TECHN
NATIONAL CITY BANK/CLEVELAND O	NEC CORP	NEW SENIOR INVESTMENT GROUP IN
NATIONAL CITY CORP	NEC NETWORKS & SYSTEM INTEGRAT	NEW SOUTH WALES TREASURY CORP
NATIONAL COLLEGIATE STUDE 1 B1	NEDERLANDSE WATERSCHAPSBA 144A	NEW WORLD DEVELOPMENT CO LTD
NATIONAL EXPRESS GROUP PLC	NEENAH ENTERPRISES INC	NEW YORK & CO INC
NATIONAL FUEL GAS CO	NEENAH PAPER INC	NEW YORK CITY NY HSG DEV CORPM
NATIONAL GENERAL HOLDINGS CORP	NEFF RENTAL 6/14 COV-LITE 2ND	NEW YORK CITY NY MUNI WTR FIN
NATIONAL GRID PLC	NELDER GROVE CLO LT 1A D1 144A	NEW YORK CITY NY TRANSITIONAL
NATIONAL GRID PLC CFD	NELL AF SARL F ESCROW	NEW YORK CITY NY TRANSITIONAIF
NATIONAL INSTRUMENTS CORP	NELLS AF S A R L SR NT 144A	NEW YORK COMMUNITY BANCORP INC
NATIONAL OILWELL VARCO INC	NELNET INC	NEW YORK COMMUNITY CAPITAL TRU
NATIONAL PENN BANCSHARES INC	NELNET STUDENT LOAN TRUST 4 A4	NEW YORK LIFE CAP PARTNERS IV
NATIONAL RETAIL PROPERTIES INC	NEMETSCHKE AG	NEW YORK LIFE CAP PARTNERS LP
NATIONAL RURAL UTILITIES COOPE	NEOPOST SA	NEW YORK LIFE CAPITAL
NATIONAL SAVINGS BANK 144A	NEOPOST SA CFD	NEW YORK LIFE CAPITAL PARTNERS
NATIONAL SEMICONDUCTOR CORP	NEOS CORP CFD	NEW YORK LIFE GLOBAL FUND 144A
NATIONAL SURGICAL HOSPITALS	NEOVIA LOGISTICS INTERMED 144A	NEW YORK NY
NATIONAL VISION 3/14 COV-LITE	NEOWIZ HOLDINGS CORP	NEW YORK ST
NATIONS EQUIPMENT FI 1A B 144A	NEP 1/13 2ND LIEN COV-LITE TL	NEW YORK ST DORM AUTH REVENUES
NATIONSLINK FUNDIN LTL1 C 144A	NEP 1/14 ADD-ON TL	NEW YORK ST DORM AUTH ST PERSO
NATIONSLINK FUNDIN LTL1 D 144A	NEPA MNGT II	NEW YORK ST THRUWAY AUTH GEN R
NATIONSTAR MORTGAGE HOLDINGS I	NEPA VENTURE FD II L P	NEW YORK ST URBAN DEV CORP REV
NATIONSTAR MORTGAGE LLC / NATI	NEPTUNE GROUP LTD	NEW YORK TIMES CO/THE
NATIONWIDE BUILDING SOCIE 144A	NESTE OYJ	NEW ZEALAND GOVERNMENT BO REGS

NEWBRIDGE ASIA III LP	NIELSEN FINANCE LLC / NIELSEN	NIPPON VALQUA INDUSTRIES LTD
NEWBRIDGE ASIA IV LP	NIELSEN NV	NIPPON YUSEN CFD
NEWCASTLE INVESTMENT CORP	NIFCO INC/JAPAN	NIPPON YUSEN KK
NEWCREST MINING LTD	NIFTY CORP	NISHIMATSU CONSTRUCTION CO CFD
NEWELL RUBBERMAID INC	NIGERIA GOVERNMENT INTERN 144A	NISHIMATSUYA CHAIN CO LTD CFD
NEWFIELD EXPLORATION CO	NIGERIA GOVERNMENT INTERN REGS	NISHI-NIPPON CITY BANK LTD/THE
NEWMARKET CORP	NIGERIAN BREWERIES PLC	NISHIO RENT ALL CO LTD
NEWMONT MINING CORP	NIHON ENTERPRISES JPY50000 CFD	NISOURCE FINANCE CORP
NEWOCEAN ENERGY HOLDINGS LTD	NIHON ESLEAD CORP	NISOURCE INC
NEWPAGE CORP	NIHON M&A CENTER INC	NISSAN AUTO LEASE 2013-A A A3
NEWS CORP	NIHON NOHYAKU CO CFD	NISSAN AUTO LEASE 2013-A A A4
NEWSRING GROWTH CAPITAL III	NIHON PARKERIZING CO LTD	NISSAN AUTO LEASE TRUST 2 A A1
NEWSRING SBIC MEZZANINE	NIHON UNISYS LTD	NISSAN AUTO LEASE TRUST 2 A A4
NEWSRING VENTURES II LP	NIKE INC	NISSAN AUTO LEASE TRUST A A2B
NEWSTAR ARLINGTON SE 1A E 144A	NIKON CORP	NISSAN AUTO RECEIVABLES 2 A A1
NEWSTAR COMMERCIAL L 1A D 144A	NILKAMAL LTD	NISSAN AUTO RECEIVABLES 2 A A4
NEWSTAR FINANCIAL INC 144A	NINE DRAGONS PAPER HOLDINGS LT	NISSAN AUTO RECEIVABLES 2 B A1
NEWSTAR TRUST 2A A 144A	NINTENDO CO CFD	NISSAN AUTO RECEIVABLES 2 B A3
NEWTEK SMALL BUSINESS 1 A 144A	NINTENDO CO LTD	NISSAN AUTO RECEIVABLES 2 B A4
NEXANS SA CFD	NIPPON ACCOMODATIONS FUND INC	NISSAN CHEMICAL INDUSTRIES CFD
NEXEN ENERGY ULC	NIPPON BUILDING FUND INC	NISSAN CHEMICAL INDUSTRIES LTD
NEXEO 10/12 ADD-ON TLB	NIPPON CARBON CO LTD	NISSAN MASTER OWNER TRUST A A2
NEXON CO LTD	NIPPON CHEMICAL INDUSTRIAL CO	NISSAN MOTOR ACCEPTANCE C 144A
NEXON CO LTD CFD	NIPPON CHEMI-CON CORP	NISSAN MOTOR CO CFD
NEXSTAR BROADCASTING GROUP INC	NIPPON CHEMI-CON CORP CFD	NISSAN MOTOR CO LTD
NEXSTAR BROADCASTING INC	NIPPON CHEMIPHAR CO LTD	NISSAN MOTOR CO Y50
NEXT CO LTD	NIPPON COKE & ENGINEERING CFD	NISSAN TOKYO SALES HOLDINGS CO
NEXT PLC	NIPPON COKE & ENGINEERING CO L	NISSHA PRINTING CO LTD
NEXT PLC CFD	NIPPON COMMERCIAL DEVCFD	NISSHA PRINTING CO LTD CFD
NEXTEER AUTOMOTIVE GROUP LTD	NIPPON CONCRETE JPY50 CFD	NISSHIN FUDOSAN CO LTD CFD
NEXTERA ENERGY CAPITAL HOLDING	NIPPON CONVEYOR CO CFD	NISSHIN FUDOSAN CO/JAPAN
NEXTERA ENERGY INC	NIPPON ELECTRIC GLASS CO LTD	NISSHIN OILLIO GROUP LTD/THE
NEXTGEN 5/14 (USD) COV-LITE TL	NIPPON EXPRESS CO LTD	NISSHIN SEIFUN GROUP INC
NEXTMEDIA GROUP INC CLASS A	NIPPON GAS CO CFD	NISSHIN STEEL CO LTD
NGK INSULATORS LTD	NIPPON KINZOKU CO JPY50 CFD	NISSHINBO INDUSTRIES INC CFD
NGK SPARK PLUG CO LTD	NIPPON LT METAL HLDGS CO CFD	NISSIN CORP CFD
NGL ENERGY PARTNERS LP	NIPPON MEAT PACKERS CFD	NISSIN FOODS HOLDINGS CO LTD
NGL ENERGY PARTNERS LP / NGL E	NIPPON PAINT CO CFD	NITORI HOLDINGS CO LTD
NGP NATURAL RESOURCES X LP	NIPPON PAINT HOLDINGS CO LTD	NITTETSU MINING CO LTD
NGP NATURAL RESOURCES XI LP	NIPPON PILLAR PACKING CO LTD	NITTO DENKO CORP
NH FOODS LTD	NIPPON PISTON RING CO LTD	NITTO ELECTRIC WORKS LTD CFD
NH HOTEL GROUP SA	NIPPON PROLOGIS REIT INC	NITTO KOGYO CORP
NHK SPRING CO LTD	NIPPON ROAD CO LTD/THE	NITTO KOHKI CO CFD
NIAGARA MOHAWK POWER CORP 144A	NIPPON SEIKI CO LTD	NITTO KOHKI CO JPY 50 CFD
NICE INFORMATION & TELECOMMUNI	NIPPON SEISEN CO LTD	NITTO KOHKI CO LTD
NICE-SYSTEMS LTD	NIPPON SHARYO Y50 CFD	NITTO SEIKO CO LTD
NICHIAS CORP JPY50 CFD	NIPPON SHOKUBAI CO LTD	NITTOC CONSTRUCTION CO LTD
NICHIBAN CO LTD	NIPPON SHOKUBAI CO Y50	NKSJ HOLDINGS INC CFD
NICHIDEN CORP CFD	NIPPON SIGNAL CO LTD CFD	NKT HOLDING A/S
NICHIHA CORP	NIPPON SIGNAL COMPANY LTD	NMC HEALTH PLC
NICHII GAKKAN CO JPY50 CFD	NIPPON SODA CO LTD CFD	NN 8/14 COV-LITE TLB
NICHI-IKO PHARMACEUTICAL CFD	NIPPON STEEL & SUMITOMO METAL	NN GROUP NV
NICHI-IKO PHARMACEUTICAL CO LT	NIPPON STEEL CORP CFD	NOAH HOLDINGS LTD
NICHIREKI CO LTD	NIPPON SUISAN KAISHA LTD	NOBIA AB
NICHIRIN CO LTD	NIPPON SUISAN KAISHA LTD CFD	NOBLE CORP PLC
NICHOLAS FINANCIAL INC	NIPPON SYSTEM DEV Y50 CFD	NOBLE ENERGY INC
NICKEL ASIA CORP	NIPPON TEL & TEL CORP Y50000	NOBLE GROUP LTD
NICKEL FUTURE (LME)	NIPPON TELEGRAPH & TELEPHONE C	NOBLE HOLDING INTERNATIONAL LT
NIDEC CORP	NIPPON THOMPSON CO LTD	NOJIMA CORP

NOK CORP
 NOK INTEREST
 NOKIA OYJ
 NOKIAN RENKAAT OYJ
 NOLATO AB
 NOMURA ASSET ACCEPTANC AR3 A4A
 NOMURA ASSET ACCEPTANC AR4 1A1
 NOMURA ASSET ACCEPTANC WF1 2A2
 NOMURA ASSET ACCEPTANCE AP3 A4
 NOMURA HOLDINGS INC
 NOMURA HOLDINGS INC CFD
 NOMURA REAL ESTATE HOLDINGS IN
 NOMURA REAL ESTATE OFFICE FUND
 NOMURA RESEARCH INSTITUTE LTD
 NOMURA RL EST INC NPV
 NOMURA RL EST INC NPV CFD
 NON-STANDARD FINANCE PLC
 NORANDA ALUMINUM 3/13 ADD-ON B
 NORANDA ALUMINUM HOLDING CORP
 NORBORD INC 144A
 NORD ANGILA 3/14 COV-LITE TL
 NORD ANGLIA EDUCATION INC
 NORDEA BANK AB
 NORDEA BANK AB 144A
 NORDEA HYPOTEK AB
 NORDEX SE
 NORDIC CAPITAL FUND V L P
 NORDIC CAPITAL VI ALPHA LP
 NORDIC CAPITAL VII BETA LP
 NORDIC INVESTMENT BANK
 NORDSON CORP
 NORDSTROM INC
 NORFOLK SOUTHERN CORP
 NORITAKE INC Y50 CFD
 NORITZ CORP Y50 CFD
 NORMA GROUP SE
 NORSK HYDRO ASA
 NORTEK 4/14 COV-LITE TLB
 NORTEK INC
 NORTEL NETWORKS CORP
 NORTH AMERICAN ENERGY PARTNERS
 NORTH BRIDGE VEN PRTNRS IV B
 NORTH BRIDGE VENT PTNRS VI LP
 NORTH BRIDGE VENTURE PTNERS 7
 NORTH BRIDGE VENTURE PTRS V-B
 NORTH CAROLINA ST EDU ASSISTAN
 NORTH DAKOTA ST HSG FIN AGY
 NORTH HAVEN REAL ESTATE FUND
 NORTH HAVEN REAL ESTATE FUND V
 NORTH PACIFIC BANK - LTD
 NORTHERN LIGHT VENTURE FD III
 NORTHERN LIGHT VENTURE FUND
 NORTHERN LIGHT VENTURE FUND II
 NORTHERN LIGHT VENTURE FUND IV
 NORTHERN OIL AND GAS INC
 NORTHERN STATES POWER CO/MN
 NORTHERN STATES POWER CO/WI
 NORTHERN TIER ENERGY LLC / NOR
 NORTHERN TIER ENERGY LP
 NORTHERN TRUST CORP
 NORTHGATE PLC
 NORTHRIM BANCORP INC
 NORTHROP GRUMMAN CORP
 NORTHROP GRUMMAN SYSTEMS CORP
 NORTHSTAR ASSET MANAGEMENT GRO
 NORTHSTAR EDUCATION FINAN 1 A2
 NORTHSTAR REALTY FINANCE CORP
 NORTHUMBERLAND BANCORP
 NORTHWEST BANCSHARES INC
 NORTHWESTERN CORP
 NORTHWESTERN MUTUAL LIFE 144A
 NORWEGIAN AIR SHUTTLE ASA
 NORWEGIAN CRUISE LINE HOLDINGS
 NOS SGPS SA
 NOSTRUM OIL & GAS FINANCE 144A
 NOTTOWAY MANAGEMENT UNIT
 NOVAE GROUP PLC
 NOVARESE INC CFD
 NOVARTIS AG
 NOVARTIS AG CHF0.50 (REGD)
 NOVARTIS CAPITAL CORP
 NOVARTIS SECURITIES INVESTMENT
 NOVATEK MICROELECTRONICS CORP
 NOVETTA SOLUTIONS 11/14 TL
 NOVITAS CAPITAL II LP
 NOVITAS CAPITAL III LP
 NOVITAS CAPITAL LP
 NOVITEX ACQUISITION 7/14 TLB2
 NOVO NORDISK A/S
 NOVO-NORDISK AS DKK1
 NOVOZYMES A/S
 NOW INC
 NPC INTERNATIONAL INC / NPC OP
 NRG ENERGY INC
 NRG YIELD INC
 NSG HOLDINGS LLC / NSG HO 144A
 NSI NV
 NSK LTD
 NSK LTD CFD
 N-STAR REL CDO VI LT 6A B 144A
 N-STAR REL CDO VIII 8A A1 144A
 NTT DATA CORP
 NTT DOCOMO INC
 NTT DOCOMO INC CFD
 NTT URBAN DEVELOPMENT CORP
 NU SKIN ENTERPRISES INC
 NUANCE COMMUNICATIONS INC
 NUANCE COMMUNICATIONS INC 144A
 NUCLEUS SOFTWARE EXPORTS LTD
 NUCOR CORP
 NUFARM AUSTRALIA LTD 144A
 NUFARM LTD/AUSTRALIA
 NUFLARE TECHNOLOGY INC
 NUMEREX CORP
 NUMERICABLE-SFR SAS
 NUMERICABLE-SFR SAS 144A
 NUPLEX INDUSTRIES LTD
 NUSTAR ENERGY LP
 NUSTAR LOGISTICS LP
 NUTRISYSTEM INC
 NUVASIVE INC
 NUVERRA ENVIRONMENTAL SOLUTION
 NV ENERGY INC
 NVIDIA CORP
 NVR INC
 NWA A SEN
 NWA A SEN SECURITY IN DEFAULT
 NWH ESCROW CORP 144A
 NWS HOLDINGS LTD
 NXP BV / NXP FUNDING LLC 144A
 NXP SEMICONDUCTORS NV
 NXSTAGE MEDICAL INC
 NXT CAPITAL 9/13 SENIOR TLB
 NY HARB ULSD FUTURE (NYM)
 NYKREDIT REALKREDIT A/S
 NYLIM MEZZANINE PARTNERS
 NYLIM MEZZANINE PRTRS II
 NYRSTAR NV
 NYSE HOLDINGS LLC
 OAK HILL CAPITAL PARTNERS LP
 OAK INVESTMENT PARTNERS XI LP
 OAK INVESTMENT PARTNERS XII LP
 OAKTREE CAP MANAGEMENT LLC
 OAKTREE CAPITAL GROUP LLC
 OAKTREE CAPITAL MANAGEMEN 144A
 OAKWOOD MORTGAGE INV B A3 144A
 OASIS OUTSOURCING 12/14 TL
 OASIS PETROLEUM INC
 OBAYASHI CORP
 OBAYASHI CORP CFD
 OBAYASHI ROAD CORP
 OBIC CO LTD
 OBIC CO LTD CFD
 OBP DEPOSITOR LLC T OBP A 144A
 OC OERLIKON CORP AG
 OCADO GROUP PLC-W/I CFD
 OCCIDENTAL PETROLEUM CORP
 OCEAN HAMMOCK/PALM COAST (MISC
 OCEAN RIG 7/14 TLB
 OCEANAGOLD CORP
 OCEANEERING INTERNATIONAL INC
 OCEANFIRST FINANCIAL CORP
 OCEANWOOD OPPORTUNITIES FUND
 OCH-ZIFF CAPITAL MANAGEMENT GR
 OCI MATERIALS CO LTD
 OCI NV
 OCM MEZZANINE FUND LP
 OCM OPPORTUNITIES FD VIII LP
 OCM OPPORTUNITIES FUND III LP
 OCM OPPORTUNITIES FUND IV LP
 OCM OPPORTUNITIES FUND IX L.P
 OCM OPPORTUNITIES FUND V
 OCM OPPORTUNITIES FUND VI
 OCM OPPORTUNITIES FUND VII
 OCM OPPORTUNITIES FUND VII-B
 OCM OPPORTUNITIES FUND VIII
 OCM OPPORTUNITIES FUND VIII-B
 OCM OPPORTUNITIES FUND VIII
 OCM POWER OPPORTUNITIES

OCM PRINCIPAL OPP FD IV	OMNICARE INC	ORION OYJ
OCM PRINCIPAL OPPTYS FD II LP	OMNICOM GROUP INC	ORIX CORP
OCM REAL ESTATE OPP FD III LP	OMNIVISION TECHNOLOGIES INC	ORIX CORP Y50 CFD
OCM/GFI POWER OPPORTUNITIES FD	OMRON CORP	ORIX JREIT INC
OCONEE RIVER MANAGEMENT UNIT	OMTHERA PHARMACEUTICAL	ORKLA ASA
OCONNOR NORTH AMERICAN	OMV AG	ORORA LTD
O'CONNOR NORTH AMERICAN	ON ASSIGNMENT INC	ORPEA EUR2.5 CFD
OCP SA 144A	ON SEMICONDUCTOR CORP	ORRSTOWN FINANCIAL SERVICES IN
OCTAGON INVESTMENT P 1A D 144A	ON-BRIGHT ELECTRONICS INC	OSAKA GAS CO LTD
OCWEN FINANCIAL 2/13 TLB	ONCOR ELECTRIC DELIVERY CO LLC	OSAKA SECURITIES E NPV CFD
OCWEN FINANCIAL CORP	ONCOR ELECTRIC DELIVERY T 1 A3	OSCAR US FUNDING T 1A A2B 144A
ODAKYU ELECTRIC RAILWAY CO LTD	ONDECK ASSET SECURIT 1A B 144A	OSCAR US FUNDING TR 1A A1 144A
ODEBRECHT FINANCE LTD 144A	ONE GAS INC	OSCAR US FUNDING TR 1A A2 144A
ODYSSEY INVESTMENT PARTNERS	ONEMAIN FINANCIAL HOLDING 144A	OSCAR US FUNDING TR 1A A3 144A
OENON HOLDINGS INC	ONEMAIN FINANCIAL IS 2A A 144A	OSCAR US FUNDING TR 1A A4 144A
OESTERREICHISCHE KONTROLLBANK	ONEOK INC	OSCHADBANK VIA SSB #1 PLC REGS
OESTERREICHISCHE POST AG	ONEOK PARTNERS LP	OSG CORP Y50 CFD
OFFICE DEPOT INC	ONESAVINGS BANK PLC	OSHKOSH CORP
OFFSHORE GROUP INVESTMENT LTD	ONEX CORP	OSRAM LICHT AG
OFSI FUND VI LTD 6A C 144A	ONO PHARMACEUTICAL CO LTD	OSSTEM IMPLANT CO LTD
OGE ENERGY CORP	ONTEX GROUP NV	OTP BANK PLC
OGLETHORPE POWER CORP	ONWARD HOLDINGS CO LTD	OTSUKA CORP
OHA CREDIT PARTNERS 7A E 144A	ONWARD KASHIYAMA CO Y50 CFD	OTSUKA HOLDINGS CO LTD
OHASHI TECHNICA INC	OPAP SA	OUE LTD
OHASHI TECHNICA INC TOKYO CFD	OPEN HOUSE CO LTD	OURO FINO SAUDE ANIMAL PARTICI
OHIO ST SPL OBLG	OPEN TEXT CORPORATION	OUTERWALL INC
OHIO ST WTR DEV AUTH WTR POLL	OPHIR ENERGY PLC	OUTFRONT MEDIA CAPITAL LLC / O
OHR PHARMACEUTICAL INC	OPHIR ENERGY PLC CFD	OUTFRONT MEDIA INC
OI SA REGS	OPKO HEALTH INC	OUTOKUMPU OYJ
OIL REFINERIES LTD	OPTIMA SPECIALTY STEEL IN 144A	OUTOTEC OYJ
OIL SEARCH LTD	OPTIMAL PAYMENTS PLC CFD	OVAL CORP JPY50CFD
OIL STATES INTERNATIONAL INC	OPUS BANK	OVERSEA-CHINESE BANKING CORP L
OITA BANK LTD/THE	ORACLE CORP	OWENS & MINOR INC
OJI HOLDINGS CORP	ORACLE CORP JAPAN	OWENS CORNING
OK ZIMBABWE	ORACLE FINANCIAL SERVICES SOFT	OWENS REALTY MORTGAGE INC
O'KEY GROUP SA	ORANGE LAKE TIMESHAR AA B 144A	OWENS-BROCKWAY GLASS CONTAINER
OKI ELEC INDUSTRY CO CFD	ORANGE POLSKA SA	OWENS-ILLINOIS INC
OKI ELECTRIC INDUSTRY CO LTD	ORANGE SA	OXEA 7/13 COV-LITE (USD) 2ND
OKINAWA ELECTRIC POWER CO INC/	ORANGE SA REGS	OXFORD FUND LP
OKLAHOMA	ORASURE TECHNOLOGIES INC	OXFORD INSTRUMENTS PLC
OKLAHOMA GAS & ELECTRIC CO	ORBITAL ATK INC	OXTEAM ORCHARDS
OKMETIC OYJ	ORBITZ WORLDWIDE INC	OYO CORP Y50 CFD
OKUMA CORP	ORBOTECH LTD	OZFOREX GROUP LTD
OKURA INDUSTRIAL CO LTD	ORBOTECH LTD ISRAEL COM	OZU CORP CFD
OLD DOMINION FREIGHT LINE INC	ORCHID ASIA V LP	P L LLC
OLD LINE BANCSHARES INC	ORCHID ASIA VI L.P.	P.S. CORP CFD
OLD MUTUAL PLC	OREGON ST	PACCAR FINANCIAL CORP
OLD MUTUAL PLC ORD CFD	O'REILLY AUTOMOTIVE INC	PACCAR INC
OLD NATIONAL BANCORP/IN	ORICA LTD	PACE PLC
OLD REPUBLIC INTERNATIONAL COR	ORIENT OVERSEAS INTERNATIONAL	PACIFIC ALTERNATIVE ASSET
OLEODUCTO CENTRAL SA 144A	ORIENTAL LAND CO JPY50 CFD	PACIFIC ANDES INTERNATIONAL HO
OLIN CORP	ORIENTAL LAND CO LTD/JAPAN	PACIFIC DRILLING SA 144A
OLYMPIC INDUSTRIES LTD	ORIENTAL WATCH HOLDINGS	PACIFIC GAS & ELECTRIC CO
OLYMPUS CORP	ORIFLAME COSMETICS SA	PACIFIC PREMIER BANCORP INC
OM GROUP INC	ORIGEN MANUFACTURED HOUSI A M1	PACIFIC RUBIALES ENERGY C 144A
OMAHA NE PUBLIC PWR DIST	ORIGIN ELECTRIC CO LTD	PACIFIC RUBIALES ENERGY CORP
OMAHA NE PUBLIC PWR DIST ELEC	ORIGIN ELECTRIC CO Y50 CFD	PACIFIC SUNWEAR OF CALIFORNIA
OMEGA HEALTHCARE INVESTORS INC	ORIGIN ENERGY LTD	PACIFICORP
OMNIA HOLDINGS LTD	ORION CORP/REPUBLIC OF KOREA	PACIRA PHARMACEUTICALS INC/DE

PACKAGING CORP OF AMERICA	PARQUE ARAUCO SA	PENNSYLVANIA ST TURNPIKE COMMI
PACT GROUP HOLDINGS LTD	PARTHENON INVESTORS II LP	PENNTX MIDSTREAM PARTNERS LP
PACTIV LLC	PARTNERRE FINANCE B LLC	PENNYMAC MORTGAGE INVESTMENT T
PACWEST BANCORP	PARTNERRE LTD	PENROSE MIDCO LIMITED
PADAENG INDUSTRY PCL	PARTNERS GROUP CLIENT ACCESS	PENROSE TOPCO LTD (BE IV)
PADDY POWER PLC	PARTNERS GROUP CLIENT ACCESS 3	PENROSE TOPCO LTD CERTIFICATES
PAGESJAUNES GROUPE SA CFD	PARTNERS GROUP HOLDING AG	PENSKE AUTOMOTIVE GROUP INC
PAI EUROPE III LP	PARTNERS GROUP SECONDARY 2008	PENSKE TRUCK LEASING CO L 144A
PAI EUROPE IV LP	PARTNERS GROUP SECONDARY 2011	PENTAIR FINANCE SA
PAI EUROPE V-3 FCPR	PARTRON CO LTD	PENTAIR PLC
PAI EUROPE VI L P	PARTY CITY HOLDINGS INC	PEOPLE'S FINANCIAL REALT 1 1A3
PAIHO SHIH HOLDINGS CORP	PASON SYSTEMS INC	PEOPLES FINANCIAL SERVICES COR
PAIN THERAPEUTICS INC	PASONA GROUP INC	PEOPLE'S LEASING & FINANCE PLC
PAKISTAN TOBACCO CO LTD	PATHEON 1/14 (USD) TL	PEOPLE'S UNITED FINANCIAL INC
PAKUWON JATI TBK PT	PATRIOT CAPITAL PARTNERS LP	PEP BOYS-MANNY MOE & JACK/THE
PALACE ENTERTAINMENT HOLD 144A	PATRIOT TRANSPORTATION HOLDING	PEPCO HOLDINGS INC
PALADIN REALTY LATIN AMERICA	PATRIZIA IMMOBILIEN AG	PEPSICO INC
PALAMON EUROPEAN EQUITY	PATRONS LEGACY 03 144A	PEPSI-COLA PRODUCTS PHILIPPINE
PALAMON EUROPEAN EQUITY II LP	PATTERSON COS INC	PEPTIDREAM INC CFD
PALL CORP	PATTERSON-UTI ENERGY INC	PER AARSLEFF A/S
PALLADIUM EQUITY PARTNERS II	PAYCHEX INC	PEREGRINE HOLDINGS LTD
PALLADIUM EQUITY PARTNERS IV	PAYLESS SHOESOURCE 3/14 2ND	PERFICIENT INC
PALLADIUM FUTURE (NYM)	PAYLESS SHOESOURCE 3/14 TL	PERFORMANT FINANCIAL CORP
PALMETTO FUND LTD CLASS G	PB HOLDINGS LLC	PERKINELMER INC
PALO ALTO NETWORKS INC	PBF ENERGY INC	PERMIRA EUROPE I
PALTAC CORP CFD	PBF HOLDING CO LLC / PBF FINAN	PERMIRA EUROPE II
PALTAC CORPORATION	PBF LOGISTICS LP	PERMIRA IV LP 2
PANALPINA WELTTRANSPORT HOLDIN	PCA CORP CFD	PERMIRA IV LP 2 AND PERMIRA IV
PANAMA GOVERNMENT INTERNATIONA	PCCW LTD	PERMIRA UK VENTURE FUND IV
PANASONIC CORP	PCHOME ONLINE INC	PERNOD RICARD SA
PANASONIC CORP CFD	PDC ENERGY INC	PERNOD-RICARD SA CFD
PANASONIC INFORMATION SYSTEMS	PEAB AB	PERPETUAL ENERGY INC
PANDORA A/S	PEABODY ENERGY CORP	PERRIGO CO PLC
PANDORA MEDIA INC	PEABODY ENERGY CORP 144A	PERRIGO COMPANY LIMITED CFD
PANERA BREAD CO	PEABODY GLOB RE PTNRS LP	PERRIGO FINANCE PLC
PANIN FINANCIAL TBK PT	PEACE MARK HOLDINGS LTD	PERRY PARTNERS L P
PANORAMIC RESOURCES LTD	PEAK 10 6/14 COV-LITE 2ND LIEN	PERSEUS MINING LTD
PAPA JOHN'S INTERNATIONAL INC	PEAKS CLO 1 LTD 1A D 144A	PERSEUS-SOROS
PAPELES Y CARTONES DE EUROPA S	PEARSON PLC	PERSIMMON PLC
PAR PHARMACEUTICAL 2/14 TLB2	PEARSON PLC CFD	PERSIMMON PLC CFD
PARADIGM 5/15 COV-LITE TL	PEBBLEBROOK HOTEL TRUST	PERSISTENT SYSTEMS LTD
PARAGON OFFSHORE PLC	PECO ENERGY CO	PERTAMINA PERSERO PT 144A
PARAMOUNT BED HOLDINGS CO LTD	PEG POOLED VENTURE CAP INSTL	PERTAMINA PERSERO PT REGS
PARAMOUNT CORP BHD	PEGASUS SEWING MACHINE MFG CFD	PERU ENHANCED PASS-THROUG REGS
PARAMOUNT GROUP INC	PEGASYSTEMS INC	PERU PAYROLL DEDUCTION FI REGS
PARAMOUNT GROUP REAL ESTATE	PELICAN PRODUCTS 4/14 COV-LITE	PERUVIAN GOVERNMENT INTERNATIO
PARAMOUNT RESOURCES LTD	PEMBINA PIPELINE CORP	PETCO HOLDINGS INC 144A
PAREX RESOURCES INC	PENDRAGON PLC	PETROAMERICA OIL CORP
PAREXEL INTERNATIONAL CORP	PENN ASIA INVESTORS L P	PETROBRAS GLOBAL FINANCE BV
PARGESA HOLDING SA	PENN MEZZANINE PARTNERS LP	PETROCELTIC INTERNATIONAL PLC
PARIS ORLEANS SA	PENN NATIONAL GAMING INC	PETRODRILL FOUR LTD US GOVT
PARK24 CO LTD	PENN PRODUCTS TERMINALS 3/15	PETROFAC LTD
PARKER DRILLING CO	PENN VIRGINIA CORP	PETROFAC LTD ORD CFD
PARKER-HANNIFIN CORP	PENNANTPARK INVESTMENT CORP	PETROLEO BRASILEIRO SA
PARKERVISION INC	PENNS WOODS BANCORP INC	PETROLEOS DE VENEZUELA SA REGS
PARKLAND FUEL CORP	PENNSYLVANIA ELECTRIC CO	PETROLEOS MEXICANOS
PARKSON RETAIL ASIA LTD	PENNSYLVANIA REAL ESTATE INVES	PETROLEOS MEXICANOS 144A
PARMALAT FINANZIARIA EURO.52	PENNSYLVANIA ST	PETROLEUM CO OF TRINIDAD REGS
PARMALAT SPA CFD	PENNSYLVANIA ST HSG FIN AGY SF	PETRONAS CAPITAL LTD 144A

PETRONET LNG LTD	PINNACLE HOLDINGS LTD	PORSCHE INNOVATIVE L 1 A1 144A
PETROQUEST ENERGY INC	PINNACLE WEST CAPITAL CORP	PORSCHE INNOVATIVE L 1 A2 144A
PETROSEA TBK PT	PIONEER CORP	PORSCHE INNOVATIVE L 1 A3 144A
PETS AT HOME GROUP PLC	PIONEER NATURAL RESOURCES CO	PORSCHE INNOVATIVE L 1 A4 144A
PETSMART 5/15 COV-LITE TLB	PIRELLI & C. SPA	PORT AUTH OF NEW YORK & NEW JE
PEUGEOT SA	PITANGO VENTURE CAPITAL FUND	PORTIGON AG/NEW YORK
PEUGEOT SA CFD	PITANGO VENTURE CAPITAL FUND V	PORTLAND GENERAL ELECTRIC CO
PEYTO EXPLORATION & DEV CORP	PITNEY BOWES INC	PORTOLA PHARMACEUTICALS INC
PFEIFFER VACUUM TECHNOLOGY AG	PIXELWORKS INC	PORTUGAL OBRIGACOES DO TE 144A
PFIZER INC	PIZZA PIZZA ROYALTY CORP	PORTUGAL TELECOM SGPS SA
PFLUGERVILLE TX INDEP SCH DIST	PLA ADMINISTRADORA INDUSTRIAL	PORTUGAL TELECOM SGPS SA EUR1
PFS FINANCING CORP AA A 144A	PLA RESIDENTIAL III	POSCO
PFS FINANCING CORP BA A 144A	PLA RETAIL FUND I LP	POST HOLDINGS INC
PG&E CORP	PLAINS ALL AMERICAN PIPELINE L	POST HOLDINGS INC 144A
PGT INC	PLAINS GP HOLDINGS LP	POST PROPERTIES INC
PHARMACEUTICAL PRODUCT 1/13	PLANTRONICS INC	POSTNL NV
PHARMACIA CORP	PLASTIC OMNIUM SA CFD	POTASH CORP OF SASKATCHEWAN
PHAROL SGPS SA	PLATFORM SPECIALTY PRODUC 144A	POTASH CORP OF SASKATCHEWAN IN
PHEAA	PLATFORM SPECIALTY PRODUCTS CO	POTLATCH CORP
PHEAA STUDENT LOAN T 3A A 144A	PLATINUM ASSET MANAGEMENT LTD	POTOMAC ELECTRIC POWER CO
PHIBRO ANIMAL HEALTH CORP	PLATINUM EQ CAP PARTNERS III	POWER ASSETS HOLDINGS LTD
PHILADELPHIA ENERGY SOLUTIONS	PLATINUM EQUITY CAP PARTNERS	POWER CORP CANADA
PHILIP MORRIS INTERNATIONAL IN	PLATINUM EQUITY CAPITAL	POWER FINANCIAL CORP
PHILIPPINE GOVERNMENT INTERNAT	PLATINUM FUTURE (NYM)	POWER GRID CORP OF INDIA LTD
PHILIPPINE SEVEN CORP	PLAYMATES HOLDINGS LTD	POWERLONG REAL ESTATE HOLDINGS
PHILLIPS 66	PLAYPOWER 6/15 TL	POWERSHARES DB COMMODITY IND
PHILLIPS 66 PARTNERS LP	PLAYTECH LTD CFD	POWSZECHNY ZAKLAD UBEZPIECZE
PHILLIPS-MEDISIZE 6/14	PLAYTECH PLC	POYA INTERNATIONAL CO LTD
PHOENIX BEVERAGES LTD	PLENUS CO Y50 CFD	PPG INDUSTRIES INC
PHOENIX COS INC/THE	PLUM CREEK TIMBER CO INC	PPL CAPITAL FUNDING INC
PHOENIX ELECTRIC NPV CFD	PLUS500 LTD	PPL CORP
PHOENIX GROUP HOLDINGS	PLY GEM 1/14 COV-LITE TL	PPL ELECTRIC UTILITIES CORP
PHOENIX HEALTHCARE GROUP CO LT	PMC-SIERRA INC	PRA GROUP INC
PHOENIX SATELLITE TELEVISION H	PNC BANK NA	PRA HEALTH SCIENCES INC
PHOTOMEDEX INC	PNC COMMERCIAL MORTG C2 J 144A	PRADA SPA
PHYSICIANS REALTY TRUST	PNC EQUITY PARTNERS II LP	PRAIRIESKY ROYALTY LTD
PHYSIO-CONTROL 5/15 COV LT TL	PNC EQUITY PARTNERS LP	PRAKASH INDUSTRIES LTD
PIAGGIO & C SPA	PNC FINANCIAL SERVICES GROUP I	PRAXAIR INC
PICO FAR EAST HOLDINGS LTD	PNC FUNDING CORP	PRECISION CASTPARTS CORP
PICO HOLDINGS INC	PNM RESOURCES INC	PRECISION DRILLING CORP
PIDILITE INDUSTRIES LTD	POLAND (GOVT OF)	PREFERRED SANDS 8/14 TL
PIEDMONT NATURAL GAS CO INC	POLAND (REPUBLIC OF)	PREFERRED TERM SECURITIES 144A
PIEDMONT OFFICE REALTY TRUST I	POLAND GOVERNMENT BOND	PREMIER FARNELL PLC
PIGEON CORP	POLAND GOVERNMENT INTERNATIONA	PREMIER FOODS FINANCE PLC REGS
PIGEON CORP Y50 CFD	POLARIS INDUSTRIES INC	PREMIER INC
PILGRIM'S PRIDE CORP	POLARIS VENTURE PARTNERS II	PREMIER INVESTMENTS LTD
PILGRIM'S PRIDE CORP 144A	POLARIS VENTURE PARTNERS IV LP	PREMIER OIL ORD GBP0.125 CFD
PIMCO ABSOLUTE RETURN OFFSHORE	POLARIS VENTURE PARTNERS V LP	PREMIER OIL PLC
PIMCO COMMODITY ALPHA CLASS	POLARIS VENTURE PTNRS III LP	PREMIRA EURO III
PIMCO GLOBAL CREDIT	POLETOWIN PITCREW HLDGS CFD	PRESIDENT AND FELLOWS OF HARVA
PIMCO MULTI-ASSET VOLATILITY	POLSKI KONCERN NAFTOWY ORLEN S	PRESIDENT CHAIN STORE CORP
PIMCO MULTI-SECTOR STRATEGY FD	POLYCOM INC	PRESTIGE AUTO RECEI 1A A2 144A
PINAR ENTEGRE ET VE UN SANAYI	POLYONE CORP	PRESTIGE AUTO RECEI 1A A3 144A
PINE RIVER FUND LP	POLYPORE INTERNATIONAL INC	PRESTIGE BRANDS HOLDINGS INC
PING AN INSURANCE GROUP CO OF	POLYUS GOLD INTL LTD CFD	PRESTIGE BRANDS INC
PINNACLE ENTERTAINMENT INC	POOL CORP	PRGX GLOBAL INC
PINNACLE FINANCIAL PARTNERS IN	POPULAR INC	PRICELINE GROUP INC/THE
PINNACLE FOODS FINANCE LLC / P	PORR AG	PRICESMART INC
PINNACLE FOODS INC	PORSCHE AUTOMOBIL HOLDING SE	PRICOA GLOBAL FUNDING I 144A

PRIDE INTERNATIONAL INC	PROVINCE OF NOVA SCOTIA CANADA	QEP RESOURCES INC
PRIMA MEAT PACKERS LTD	PROVINCE OF ONTARIO CANADA	QI MING VENTURE PARTNERS
PRIMARY HEALTH CARE LTD	PROVINCE OF QUEBEC CANADA	QIAGEN NV
PRIMAX ELECTRONICS LTD	PROVINCE OF SALTA ARGENTI 144A	QIMING VENTURE PARTNERS III LP
PRIMERICA INC	PROVINCE OF SALTA ARGENTI REGS	QIMING VENTURE PRTRNS IV LP
PRIMESOURCE 5/15 COV-LITE TL	PROVINCIA DE NEUQUEN ARGE 144A	QIMING VENTURE PTNRS III ANNEX
PRINCE GEORGE MANAGEMENT UNIT	PROVINCIA DE NEUQUEN ARGE REGS	QIMING VENTURES PARTNERS II
PRINCIPAL FINANCIAL GROUP INC	PROXIMUS	QINETIQ GROUP ORD GBPO.01 (WI)
PRINCIPAL LIFE GLOBAL FUN 144A	PRUDENTIAL ASSET MANAGMENT	QINETIQ GROUP PLC
PRINCIPAL LIFE INCOME FUNDING	PRUDENTIAL FINANCIAL INC	QINGLING MOTORS CO LTD
PRIORY GROUP NO 3 PLC 144A	PRUDENTIAL INSURANCE CO O 144A	QIWI PLC
PRISA	PRUDENTIAL PLC	QLIK TECHNOLOGIES INC
PRISA II LP	PRUDENTIAL PLC CFD	QOL CO LTD
PRIVATE EXPORT FUNDING CORP	PRYSMIAN SPA	QORVO INC
PRIVATEBANCORP INC	PRYSMIAN SPA CFD	QTS REALTY TRUST INC
PROASSURANCE CORP	PS BUSINESS PARKS INC	QUAD/GRAPHICS INC
PROCTER & GAMBLE - ESOP	PSE&G TRANSITION FUNDING 1 A8	QUADRANGLE CAPITAL PARTNERS LP
PROCTER & GAMBLE CO/THE	PSEG POWER LLC	QUAKER BIOVENTURES II LP
PROFIRE ENERGY INC	PSERS BROKER FUND	QUAKER BIOVENTURES LP
PROGRAMMED MAINTENANCE SERVICE	PSERS HEALTH CARE FUND	QUAKER CHEMICAL CORP
PROGRESS ENERGY INC	PSERS MANAGED FUND	QUALCOMM INC
PROGRESSIVE CORP/THE	PSERS MASTER TRUST UNIT	QUALICORP SA
PROGRESSIVE SOLUTIONS 10/13	PSERS TAO PARTNERS PARALLEL	QUALITAS CONTROLADORA SAB DE C
PROGRESSIVE WASTE SOLUTIONS LT	PSG GROUP LTD	QUALITY DISTRIBUTION INC
PROLOGIS INC	PSILOS GROUP PARTNERS III LP	QUALITY HOME BRANDS 12/13 TLB
PROLOGIS INTERNATIONAL FU REGS	PSP SWISS PROPERTY AG	QUANTA SERVICES INC
PROLOGIS LP	PT MULTIMEDIA SGPS EURO.5 REGD	QUEBECOR F ESCROW
PROLOGIS NORTH AMERICAN	PTC INC	QUEBECOR INC
PROMET BERHAD MYS1	PTT EXPLORATION & PRODUCT 144A	QUEBECOR MEDIA INC
PROMOTORA Y OPERADORA DE INFRA	PTT GLOBAL CHEMICAL PCL	QUEBECOR PRINTING
PROOFPOINT INC	PTT PCL	QUEBECOR WORLD CAP
PROQUEST 9/14 TLB	PUBLIC BANK BHD	QUEBECOR WORLD CAP ESCROW
PROSAFE SE	PUBLIC POWER CORP SA	QUEENSLAND TREASURY CORP REGS
PROSEGUR CIA DE SEGURIDAD SA	PUBLIC SERVICE CO OF COLORADO	QUEST DIAGNOSTICS INC
PROSENSA HLDGS N V	PUBLIC SERVICE CO OF NEW HAMPS	QUEST RESOURCE HOLDING CORP
PROSIEBENSAT.1 MEDIA AG	PUBLIC SERVICE CO OF OKLAHOMA	QUESTAR CORP
PROSIEBENSAT.1 MEDIA SE	PUBLIC SERVICE ELECTRIC & GAS	QUICKEN LOANS INC 144A
PROSIEBENSAT1 MEDI	PUBLIC SERVICE ENTERPRISE GROU	QUICKLOGIC CORP
PROSPECT CAPITAL CORP	PUBLIC STORAGE	QUIKSILVER INC / QS WHOLE 144A
PROSPECT MEDICAL HOLDINGS 144A	PUBLIC STORAGE INC COM	QUIKSILVER INC / QS WHOLESALE
PROSPERITY BANCSHARES INC	PUBLICIS GROUPE CFD	QUINENCO SA
PROTASCO BHD	PUBLICIS GROUPE SA	QUINTILES TRANSNATIONAL C 144A
PROTECTION ONE 6/15 COV-LITE	PUBLICIS GROUPE SA EUR1	QUINTILES TRANSNATIONAL HOLDIN
PROTECTION ONE 6/15 COV-LITE T	PUBLICIS GROUPE SA EUR1 CFD	QUINTILES TRANSNATIONAL TLB
PROTECTIVE LIFE CORP	PUERTO RICO CMWLTH	QUNAR CAYMAN ISLANDS LTD
PROTECTOR FORSIKRING ASA	PUGET ENERGY INC	QUORUM 8/14 TL
PROV OF BRITISH COLUMBIA	PULTEGROUP INC	QVC INC
PROV OF MANITOBA	PUMA BIOTECHNOLOGY INC	QWEST CORP
PROV OF ONTARIO	PUMA SE	R&R CO-INVEST FCPR
PROVIDENCE EQUITY PARTNERS IV	PUNJAB & SIND BANK	R&R PIK PLC REGS
PROVIDENCE EQUITY PARTNERS V	PURDUE UNIV IN UNIV REVENUES	RABOBANK CAPITAL FUNDING 144A
PROVIDENCE EQUITY PARTNERS VI	PURECIRCLE LTD	RACE POINT IV CLO LT 4A B 144A
PROVIDENCE PLACE GR C1 A2 144A	PVH CORP	RACKSPACE HOSTING INC
PROVIDENT FINANCIAL PLC	PW MEDTECH GROUP LTD	RADIAN GROUP INC
PROVIDENT FINANCIAL PLC CFD	Q HOLDING 12/14 TLB	RADIO ONE INC
PROVIDENT FUNDING ASSOCIA 144A	QANTAS AIRWAYS LTD	RADNOR HLDGS CORP SR NT
PROVINCE OF BRITISH COLUMBIA C	QATAR NAVIGATION QSC	RAFHAN MAIZE PRODUCTS CO LTD
PROVINCE OF MANITOBA CANADA	QBE INSURANCE GROUP LTD	RAIA DROGASIL SA
PROVINCE OF NEW BRUNSWICK CANA	QEP MIDSTREAM PARTNERS LP	RAIFFEISEN BANK INTERNATIONAL

RAIMON LAND PCL	RED HAT INC	REPUBLIC BANCORP INC/KY
RAIMON LAND WRT4 NVDR	RED ROBIN GOURMET BURGERS INC	REPUBLIC FIRST BANCORP INC
RAIT FINANCIAL TRUST	RED WHEAT FUTURE (MGE)	REPUBLIC OF ANGOLA VIA NO REGS
RAIZEN ENERGY FINANCE LTD 144A	REDCAPTOUR CO LTD	REPUBLIC OF ARMENIA 144A
RAKUTEN INC	REDROW PLC	REPUBLIC OF AZERBAIJAN IN 144A
RALEY'S 4/15 TL	REDROW PLC CFD	REPUBLIC OF GHANA 144A
RALI SERIES 2006-Q01 T Q01 3A1	REDTOP CO-INVESTMENT LP	REPUBLIC OF HONDURAS 144A
RALLY SOFTWARE DEVELOPMENT COR	REFRESCO GERBER NV	REPUBLIC OF HONDURAS REGS
RALPH LAUREN CORP	REGAL BELOIT CORP	REPUBLIC OF IRAQ REGS
RAMCO-GERSHENSON PROPERTIES TR	REGAL CORP	REPUBLIC OF KOREA
RAMI LEVY CHAIN STORES HASHIKM	REGAL ENTERTAINMENT GROUP	REPUBLIC OF PARAGUAY 144A
RAMIRENT OYJ	REGENCY CENTERS CORP	REPUBLIC OF PARAGUAY REGS
RAMP SERIES 2004-SL1 TR SL1 A3	REGENCY CENTERS LP	REPUBLIC OF SERBIA 144A
RAMP SERIES 2005-EFC5 EFC5 M3	REGENCY ENERGY PARTNERS LP / R	REPUBLIC OF SERBIA REGS
RAMSAY HEALTH CARE LTD	REGENERON PHARMACEUTICALS INC	REPUBLIC OF SEYCHELLES REGS
RANDGOLD RESOURCES LTD	REGIONS BANK/BIRMINGHAM AL	REPUBLIC OF UGANDA GOVERNMENT
RANDSTAD HOLDING NV	REGIONS FINANCIAL CORP	REPUBLIC OF ZAMBIA TREASURY BI
RANGE RESOURCES CORP	REGIS CORP	REPUBLIC SERVICES INC
RANGOLD RESOURCES ORD CFD	REGIS HEALTHCARE LTD	RESIDENTIAL ASSET SECUR A2 A11
RATHBONE BROTHERS PLC	REGUS PLC	RESIX FIN LTD 04-C B8 144A
RAUBEX GROUP LTD	REGUS PLC ORD CFD	RESMED INC
RAYDIUM SEMICONDUCTOR CORP	REINSURANCE GROUP OF AMERICA I	RESOLUTE ENERGY CORP
RAYMOND JAMES FINANCIAL INC	REITMANS (CANADA) LTD	RESOLUTE FOREST PRODUCTS INC
RAYONIER AM PRODUCTS INC 144A	RELIANCE CAPITAL LTD	RESOLUTE MINING LTD
RAYONIER INC	RELIANCE INDUSTRIES LTD	RESOLUTION FDG CORP
RAYONIER TRS HOLDINGS INC	RELIANCE STANDARD LIFE GL 144A	RESOLUTION FDG CORP PRIN STRIP
RAYSEARCH LABORATORIES AB	RELIANCE STEEL & ALUMINUM CO	RESONA HOLDINGS INC
RAYTHEON CO	RELO HOLDINGS INC	RESONA HOLDINGS INC CFD
RBSCF TRUST 2010 RR3 MSCA 144A	RELX NV	RESOURCE REAL ESTATE 1A J 144A
RBSCF TRUST 2010 RR4 CMLA 144A	RELX PLC	RESTAURANT BRANDS INTERNATIONA
RBSCF TRUST 2010 RR4 WBCA 144A	REMGRO LTD	RESTAURANT BRANDS INTL INC
RCG LONGVIEW DEBT FD IV LP	REMOTE DYNAMICS INC	RESTAURANT GROUP PLC CFD
RCG LONGVIEW DEBT FUND V LP	REMY COINTREAU SA	RESTAURANT GROUP PLC/THE
RCG LONGVIEW EQUITY FUND PA	REMY INTERNATIONAL 2/13 TLB	RESTORATION HARDWARE HOLD 144A
RCS CAP 3/14 2ND LIEN TL	REMY INTERNATIONAL INC	RESTORATION HARDWARE HOLDINGS
RCS CAP 3/14 TL	RENAISSANCE HOME EQUITY 1 AF3	RESTRUCTURED ASSSET CTFS 144A
REA GROUP LTD	RENAISSANCE HOME EQUITY 2 AF3	RETAIL OPPORTUNITY INVESTMENTS
REACHLOCAL INC	RENAISSANCE HOME EQUITY 3 AF3	RETAIL PROPERTIES OF AMERICA I
READERS DIGEST ASSN INC SR SUB	RENAISSANCE HOME EQUITY L 4 A3	REVLON INC
READYCAP LENDING SMALL BUS 1 A	RENAISSANCE INC	REVOLUTION LIGHTING TECHNOLOGI
REAL ESTATE ASSET LIQUIDITY TR	RENAISSANCERE HOLDINGS LTD	REX ENERGY CORP
REAL ESTATE TRUST LIQUIDITY TR	RENAULT SA	REXAM 5/14 COV-LITE 2ND LIEN
REALD INC	RENAULT SA CFD	REXAM NEW ORD GBPO.8035714 CFD
REALOGY GROUP LLC / REALO 144A	RENEW HOLDINGS PLC	REXAM PLC
REALOGY GROUP LLC / SUNSH 144A	RENEWFUND SENIOR	REXEL EUR1 SUB RIGHTS/REC CFD
REALOGY HOLDINGS CORP	RENEWFUND SUBORD	REXEL EUR1 SUB RIGHTS/RECEIPTS
REALOGY TERM B 3 1 20	RENISHAW PLC	REXEL ORD CFD
REALORD GROUP HOLDINGS LTD	RENO DE MEDICI SPA	REXEL SA
REALTY INCOME CORP	RENOWN D'URBAN HLD NPV CFD	REXFORD INDUSTRIAL REALTY INC
REC SILICON ASA	RENT	REXNORD 8/13 COV-LITE TLB
REC SOLAR ASA	RENT-A-CENTER INC/TX	REXNORD CORP
RECEPTOS INC	RENTOKIL INITIAL PLC CFD	REYNOLDS AMERICAN INC
RECIPHARM AB	RENTPATH 12/14 COV-LITE TL	REYNOLDS GROUP 11/13 (USD) TL
RECKITT BENCKISER GROUP CFD	RENTRAK CORP	REYNOLDS GROUP ISSUER INC / RE
RECKITT BENCKISER GROUP PLC	REPERFORMING LOAN R R1 B3 144A	RFMSI SERIES 2003-S12 S12 4A7
RECORDATI SPA	REPERFORMING LOAN R2 2A4 144A	RHEINMETAL AG NPV
RECRUIT HOLDINGS CO LTD	REPROS THERAPEUTICS INC	RHEINMETALL AG
RED DE CARRETERAS DE OCCI REGS	REPSOL SA	RHOEN-KLINIKUM AG
RED ELECTRICA CORP SA	REPSOL YPF SA EUR1	RHP HOTEL PROPERTIES LP / RHP

RHYTHM WATCH CO CFD	ROHTO PHARMACEUTICAL CO Y50	RUBIS EUR2.5 DIVIDENDE OPT CFD
RICARDO PLC	ROKA BIOSCIENCE INC	RUBIS FF 35 CFD
RICE ENERGY INC	ROKKO BUTTER CO LTD CFD	RUBIS SCA
RICE MIDSTREAM PARTNERS LP	ROLAND DG CORP	RUBY TUESDAY INC
RICHMONT MINES INC	ROLAND DG CORP CFD	RUCKUS WIRELESS INC
RICHTER GEDEON NYRT	ROLLINS INC	RUMO LOGISTICA OPERADORA MULTI
RICOH CO LTD	ROLLS ROYCE HOLDINGS ENTITL	RUSFOREST AB
RICOH LEASING CO LTD	ROLLS ROYCE ORD GBP0.20 C	RUSSELL 2000 INDEX FUND CM52
RIDLEY CORP LTD	ROLLS-ROYCE HLDGS PLC CFD	RUSSELL 2000 MINI IND FUT NYF
RIETER HOLDING AG	ROLLS-ROYCE HOLDINGS PLC	RUSSIAN AGRICULTURAL BANK 144A
RIGHTMOVE GROUP PLC ORD CFD	ROMANIA GOVERNMENT BOND	RUSSIAN AGRICULTURAL BANK REGS
RIGHTMOVE PLC	ROMANIAN GOVERNMENT INTER 144A	RUSSIAN FEDERAL BOND - OFZ
RIGHTSIDE GROUP LTD	ROMANIAN GOVERNMENT INTER REGS	RUSSIAN FOREIGN BOND - EU REGS
RIKEN CORP	RONA INC	RUSSIAN RAILWAYS VIA RZD CAPIT
RING MEZZ (REIP #3)	ROPER TECHNOLOGIES INC	RWANDA INTERNATIONAL GOVE REGS
RINGER HUT CO JPY50 CFD	ROSE ROCK MIDSTREAM LP	RWE AG
RINNAI CORP	ROSE ROCK MIDSTREAM LP / ROSE	RYANAIR HLDGS ORD CFD
RIO TINTO FINANCE USA LTD	ROSETTA RESOURCES INC	RYANAIR HOLDINGS PLC
RIO TINTO FINANCE USA PLC	ROSETTA STONE INC	RYDER SYSTEM INC
RIO TINTO LTD	ROSNEFT OAO	RYLAND GROUP INC/THE
RIO TINTO PLC	ROSNEFT OIL CO VIA ROSNEF 144A	RYMAN HEALTHCARE LTD
RIO TINTO PLC CFD	ROSS STORES INC	RYMAN HOSPITALITY PROPERTIES I
RIOCAN REIT	ROTORK PLC	RYMAN HOSPITLTY TERM B 1 15 21
RITCHIE BROS AUCTIONEERS INC	ROTORK PLC CFD	RYOBI LTD
RITE AID CORP	ROUNDY'S INC	RYOBI Y50 CFD
RITE AID CORP 144A	ROUSE CO NT	RYOHIN KEIKAKU CO LTD
RIVERBED TECHNOLOGY 2/15 COVLT	ROVI 7/14 COV-LITE TLB	RYOSHOKU JPY50 CFD
RIVERCENTER LAND	ROVI CORP	S & P 500 EMINI IND FUT (CME)
RIVERSTONE HOLDINGS LTD	ROWAN COS INC	S FOODS INC
RJ REYNOLDS TOBACCO CO/NC	ROWAN COS PLC	S&C ENGINE GROUP LTD
RKI EXPLORATION & PRODUCT 144A	ROYAL ADHESIVES & SEALANTS	S&P 500 CONSERVATIVE INDEX
RLI CORP	ROYAL BANCSHARES OF PENNSYLVAN	S&P/TSE 60 INDEX FUTURE (MSE)
RLJ LODGING TRUST	ROYAL BANK OF CANADA	S&T AG
ROADRUNNER TRANSPORTATION SYST	ROYAL BANK OF SCOTLAND GROUP P	S&T BANCORP INC
ROANOKE MANAGEMENT UNIT	ROYAL BANK OF SCOTLAND PL REGS	S&T HOLDINGS CO LTD
ROBECO RIVER ROAD FUND LTD	ROYAL BANK OF SCOTLAND PLC/THE	S-1 CORP
ROBERT HALF INTERNATIONAL INC	ROYAL CARIBBEAN CRUISES LTD	SABAF SPA
ROBINSONS LAND CORP	ROYAL DUTCH SHELL 'A' SHS CFD	SABINE PASS LIQUEFACTION LLC
ROBINSONS RETAIL HOLDINGS INC	ROYAL DUTCH SHELL PLC	SABINE PASS LNG LP
ROCHE HOLDING AG	ROYAL DUTCH SHELL PLC CFD	SABMILLER HOLDINGS INC 144A
ROCHE HOLDINGS INC 144A	ROYAL GOLD INC	SABMILLER PLC
ROCHESTER GAS & ELECTRIC 144A	ROYAL MAIL PLC	SABMILLER PLC CFD
ROCK CREEK ABSOLUTE RETURN FD	ROYAL MAIL PLC CFD	SABRA HEALTH CARE LP / SABRA C
ROCKET INTERNET SE	ROYAL PALMS ACQUISITION (MISC)	SABRE CORP
ROCKIES EXPRESS PIPELINE 144A	ROYAL UNIBREW A/S	SACYR SA
ROCKPOINT FINANCE FUND I LP	RPC GROUP ORD CFD	SAERON AUTOMOTIVE CORP
ROCKPOINT REAL ESTATE FUND I	RPC GROUP PLC	SAFARICOM LTD
ROCKPOINT REAL ESTATE FUND II	RPC INC	SAFEGUARD SCIENTIFICS INC
ROCKPOINT REAL ESTATE FUND III	RPM INTERNATIONAL INC	SAFENET (2ND LIEN 4/07)
ROCK-TENN CO	RR DONNELLEY & SONS CO	SAFENET 4/07 INCREMENTAL 2ND
ROCKWALL CDO II L 1A A1LA 144A	RS PCL	SAFESTORE HOLDINGS PLC
ROCKWELL AUTOMATION INC	RSA INSURANCE GROUP PLC	SAFEWAY PDC LLC CVR
ROCKWELL COLLINS INC	RSA INSURANCE GROUP PLC CFD	SAF-HOLLAND SA
ROCKWOOD SPECIALTIES GROUP INC	RSB BONDCO LLC A A2	SAFINA LTD
RODOBENS NEGOCIOS IMOBILIARIOS	RSI HOME PRODUCTS INC 144A	SAFRAN SA
ROGERS COMMUNICATIONS INC	RTI INTERNATIONAL METALS INC	SAFRAN SA CFD
ROHM & HAAS CO	RTL GROUP SA	SAFT GROUPE SA
ROHM AND HAAS HOLDINGS LTD	RUBICON PROJECT INC/THE	SAGE GROUP PLC/THE
ROHM CO LTD	RUBICON TECHNOLOGY INC	SAGMI RAILWAY CO CFD

SAI GLOBAL LTD	SANKYO CO LTD	SBA ARENCIBIA
SAIF PARTNERS III LP	SANKYO FRONTIER CO LTD	SBA COMMUNICATIONS CORP
SAIPEM EUR1	SANKYO TATEYAMA INC	SBA GP#3921915002
SAIPEM SPA	SANLAM LTD	SBA GTD LN POOL CTFS #507841
SAISON INFORMATION SYSTEMS CO	SANMINA CORP	SBA GTD LN POOL CTFS #507932
SAIZERIYA CO LTD	SANOFI	SBA GTD LN POOL CTFS #508987
SAIZERIYA CO LTD CFD	SANOFI-AVENTIS CFD	SBA GTD LN POOL CTFS #508994
SAJO INDUSTRIES CO LTD	SANOFI-AVENTIS EUR2	SBA GTD LN POOL CTFS #509409
SALEM MEDIA GROUP INC	SANRIO CO LTD	SBA GTD LN POOL CTFS #509417
SALESFORCE.COM INC	SANSHIN ELECTRONICS CO LTD	SBA GTD LN POOL CTFS #509541
SALINI IMPREGILO SPA	SANTA CLARA VLY CA TRANSPRTN A	SBA GTD PARTN CTFS 1996-20C 1
SALLY BEAUTY HOLDINGS INC	SANTA FE GROUP A/S	SBA GTD PARTN CTFS 2005-20H 1
SALLY HOLDINGS LLC / SALLY CAP	SANTANDER BANK NA	SBA GTD PARTN CTFS 2005-P10B 1
SALMAR ASA	SANTANDER CONSUMER USA HOLDING	SBA GTD PARTN CTFS 2006-20B 1
SALOMON BROS COML 00-C3 CL X	SANTANDER DRIVE AUTO REC 1 A2A	SBA GTD PARTN CTFS 2006-20E 1
SALVATORE FERRAGAMO SPA	SANTANDER DRIVE AUTO REC 3 A2B	SBA GTD PARTN CTFS 2006-20G 1
SALZGITTER AG	SANTANDER DRIVE AUTO RECE 1 A3	SBA GTD PARTN CTFS 2006-20I 1
SAM YOUNG ELECTRONICS CO LTD	SANTANDER DRIVE AUTO RECE 4 A3	SBA GTD PARTN CTFS 2007-20B 1
SAM YUNG TRADING CO LTD	SANTANDER DRIVE AUTO RECEI 1 B	SBA GTD PARTN CTFS 2007-20D 1
SAMARCO MINERACAO SA 144A	SANTANDER DRIVE AUTO RECEI 2 D	SBA GTD PARTN CTFS 2007-20H 1
SAMART TELCOMS PCL	SANTANDER DRIVE AUTO RECEI 3 B	SBA GTD PARTN CTFS 2007-20L 1
SAMCHULLY CO LTD	SANTANDER DRIVE AUTO RECEI 3 D	SBA GTD PARTN CTFS 2008-10B 1
SAMCHULY BICYCLE CO LTD	SANTANDER DRIVE AUTO RECEI 4 D	SBA GTD PARTN CTFS 2008-20A 1
SAMLYN ONSHORE FUND LP	SANTANDER DRIVE AUTO RECEI 5 D	SBA GTD PARTN CTFS 2008-20B 1
SAMPO OYJ	SANTANDER HOLDINGS USA INC/PA	SBA GTD PARTN CTFS 2008-20C 1
SAMSON 12/13 COV-LITE 2ND LIEN	SANTANDER ISSUANCES SAU	SBA GTD PARTN CTFS 2008-20D 1
SAMSUNG ELECTRONICS AMERI 144A	SANTEN PHARMACEUTICAL CO CFD	SBA GTD PARTN CTFS 2008-20E 1
SAMSUNG ELECTRONICS CO LTD	SANTEN PHARMACEUTICAL CO LTD	SBA GTD PARTN CTFS 2008-20F 1
SAMSUNG LIFE INSURANCE CO LTD	SANTOS LTD	SBA GTD PARTN CTFS 2008-20G 1
SAMSUNG SDI CO LTD	SANWA HOLDINGS CORP	SBA GTD PARTN CTFS 2008-20H 1
SAMYANG GENEX CO LTD	SANYO DENKI ORD CFD	SBA GTD PARTN CTFS 2008-20I 1
SAN A CO LTD JPY50 CFD	SANYO HOMES CORP CFD	SBA GTD PARTN CTFS 2008-20J 1
SAN ANTONIO TX ELEC & GAS REVE	SANYO SHOKAI LTD	SBA GTD PARTN CTFS 2008-20K 1
SAN DIEGO CNTY CA REGL TRANSPR	SANYO SPECIAL STEEL CO LTD	SBA GTD PARTN CTFS 2008-20L 1
SAN DIEGO CNTY CA WTR AUTH FIN	SANYO SPECIAL STEEL CO LTD CFD	SBA GTD PARTN CTFS 2009-10A 1
SAN DIEGO GAS & ELECTRIC CO	SAO MARTINHO SA	SBA GTD PARTN CTFS 2009-10B 1
SAN FRANCISCO CITY & CNTY CA P	SAP SE	SBA GTD PARTN CTFS 2009-10C 1
SAN-A CO LTD	SAPPI LTD	SBA GTD PARTN CTFS 2009-20A 1
SAN-AI OIL CO LTD	SAPPI PAPIER HOLDING GMBH 144A	SBA GTD PARTN CTFS 2009-20B 1
SANDEN CFD	SAPORO DRUG STORE CO LTD CFD	SBA GTD PARTN CTFS 2010-10A 1
SANDERSON FARMS INC	SAPORO HOLDINGS LTD CFD	SBA GTD PARTN CTFS 2010-20F 1
SANDFIRE RESOURCES NL	SAPUTO INC	SBA GTD PARTN CTFS 2010-20G 1
SANDISK CORP	SARANAC CLO I LTD 1A C 144A	SBA GTD PARTN CTFS 2011-10A 1
SANDRIDGE ENERGY INC	SARANAC CLO II LTD 2A E 144A	SBA GTD PARTN CTFS 2011-20A 1
SANDRIDGE ENERGY INC 144A	SARAS SPA	SBA GTD PARTN CTFS 2011-20B 1
SANDS CHINA LTD	SAREPTA THERAPEUTICS INC	SBA GTD PARTN CTFS 2011-20E 1
SANDVIK AB	SARKUYSAN ELEKTROLITIK BAKIR S	SBA GTD PARTN CTFS 2011-20G 1
SANDVINE CORPORATION	SARTORIUS STEDIM BIOTECH	SBA GTD PARTN CTFS 2011-20J 1
SANGHVI MOVERS LTD	SATO HOLDINGS CORP	SBA GTD PARTN CTFS 2012-10A 1
SANKATY ADVISORS LLC BANK	SATO RESTAURANT SY JPY50 CFD	SBA GTD PARTN CTFS 2012-10B 1
SANKATY CREDIT OPP IV	SATO SHOJI CORP	SBA GTD PARTN CTFS 2012-20A 1
SANKATY CREDIT OPPORTUNITIES	SATORI ELECTRIC CO LTD	SBA GTD PARTN CTFS 2012-20C 1
SANKATY MIDDLE MARKET	SATS LTD	SBA GTD PARTN CTFS 2012-20F 1
SANKATY MMO FUND II	SAUDI ELECTRICITY GLOBAL 144A	SBA GTD PARTN CTFS 2012-20G 1
SANKEN ELECTRIC CO LTD	SAVANNA ENERGY SERVICES CORP	SBA GTD PARTN CTFS 2013-10A 1
SANKI ENGINEERING CO LTD	SAVERS 10/12 COV-LITE TLC	SBA GTD PARTN CTFS 2013-20A 1
SANKI ENGINEERING CO LTD CFD	SAVILLS PLC	SBA GTD PARTN CTFS 2013-20G 1
SANKO CO(OTC) NPV CFD	SAWAI PHARMACEUTICAL CO LTD	SBA GTD PARTN CTFS 2013-20H 1
SANKO METAL INDL JPY50 CFD	SAZABY INC JPY50	SBA GTD PARTN CTFS 2013-20I 1

SBA GTD PARTN CTFS 2014-20D 1	SEALED AIR CORP 144A	SEQUOIA CAP CHINA GROWTH FD
SBA TELECOMMUNICATIONS INC	SEARS HOLDINGS CORP	SEQUOIA CAP CHINA VENTURE 2010
SBA TOWER TRUST 144A	SEARS HOMETOWN AND OUTLET STOR	SEQUOIA CAP CHINA VENTURE FD
SBARRO INC	SEASTAR 1/14 TLB	SEQUOIA CAP CHINA VENTURE V LP
SBERBANK OF RUSSIA	SEATTLE GENETICS INC	SEQUOIA CAP FRANCHISE FD LP
SBERBANK OF RUSSIA VIA SB 144A	SEAWORLD ENTERTAINMENT INC	SEQUOIA CAP GROWTH FUND III
SBI HOLDINGS INC/JAPAN	SEB ORD CFD	SEQUOIA CAP INDIA FD IV LP
SBM OFFSHORE NV	SEB SA	SEQUOIA CAP US GROWTH FD VI LP
SBS CONTENTS HUB CO LTD	SECOM CO LTD	SEQUOIA CAP US VENTURE 2010
SBS HOLDINGS INC CFD	SECURE ENERGY SERVICES INC	SEQUOIA CAP US VENTURE FD XV
SC JOHNSON & SON INC 144A	SECURITAS AB	SEQUOIA CAPITAL CHINA GR 2010
SCANA CORP	SECURITIZED ASSET BACKE CB5 A4	SEQUOIA CAPITAL CHINA GROWTH I
SCANDI STANDARD AB	SECURITIZED ASSET FR4 NIM 144A	SEQUOIA CAPITAL CHINA I LP
SCANSOURCE INC	SECURITY BANK CORP	SEQUOIA CAPITAL CHINA II
SCAPA GROUP PLC	SECURITY CAPITAL PFD GROWTH	SEQUOIA CAPITAL GLOBAL GROWTH
SCENTRE GROUP	Security Description 1	SEQUOIA CAPITAL INDIA GROWTH
SCG TRUST 2013-SRP SRP1 D 144A	SEEK LTD	SEQUOIA CAPITAL INDIA III LP
SCHAEFFLER HOLDING FINANC 144A	SEGA SAMMY HOLDINGS INC	SEQUOIA CAPITAL IX LP
SCHAFFNER HOLDING AG	SEGRO PLC	SEQUOIA CAPITAL U.S. GROWTH
SCHIBSTED ASA	SEGRO PLC CFD	SEQUOIA CAPITAL U.S. SCOUT
SCHINDLER HOLDING AG	SEGULAH IV LP	SEQUOIA CAPITAL U.S. VENTURE
SCHLUMBERGER INVESTMENT S 144A	SEI INVESTMENTS CO	SEQUOIA CAPITAL US GROWTH FUND
SCHLUMBERGER LTD	SEIBU HOLDINGS INC	SEQUOIA CAPITAL X LP
SCHMOLZ + BICKENBACH AG	SEIKA CORP	SEQUOIA CAPITAL XI LP
SCHOELLER-BLECKMANN OILFIELD E	SEIKITOKYU KOGYO CO LTD	SEQUOIA CAPITAL XII LP
SCHOUW & CO	SEIKO CORP CFD	SEQUOIA MORTGAGE TRU 2 A1 144A
SCHROEDERS PLC	SEIKO EPSON CORP	SEQUOIA MORTGAGE TRUST 2 1 2A1
SCHROEDERS PLC CFD	SEINO HOLDINGS CO LTD	SEQUOIA MORTGAGE TRUST 20 6 A2
SCHWEITER TECHNOLOGIES AG	SEIREN CO LTD	SEQUOIA MORTGAGE TRUST 20 6 B1
SCHWEIZER ELECTRONIC AG	SEJONG INDUSTRIAL CO LTD	SERBIA TREASURY BONDS
SCIENCE APPLICATIONS INTERNATI	SEKISUI CHEMICAL CO LTD	SERCO GROUP PLC
SCIENS AVIATION FUND II	SEKISUI HOUSE LTD	SERCO GROUP PLC CFD
SCIENS AVIATION SPECIAL	SELCUK ECZA DEPOSU TICARET VE	SERCOMM CORP
SCIENTEX BHD	SELECT MEDICAL HOLDINGS CORP	SERIA CO LTD
SCIENTIFIC GAMES 10/14 INC	SELENE RESIDENTIAL MORTGAGE	SERIA CO LTD CFD
SCIENTIFIC GAMES CORP	SEMAPA SOC INVEST E GESTAO	SERIAL SYSTEM LTD
SCOR SA CFD	SEMBCORP INDUSTRIES LTD	SERS DEFAULTED SECURITY OFFSET
SCOR SE	SEMBCORP MARINE LTD	SERVICE CORP INTERNATIONAL/US
SCOTIA HOLDINGS PLC REGS	SEMGROUP CORP	SERVICEMASTER CO LLC/THE
SCOTTISH & SOUTHERN ENERGY CFD	SEMICONDUCTOR MANUFACTURING IN	SERVICEMASTER GLOBAL HOLDINGS
SCOTTS MIRACLE-GRO CO/THE	SEMINOLE CNTY FL WTR & SWR REV	SERVICENOW INC
SCOUT FUND I-A LP	SEMPERIT AG HOLDING	SERVIZI ITALIA SPA
SCP PRIVATE EQUITY II LP	SEMPRA ENERGY	SES GLOBAL-FDR CFD
SCP PRIVATE EQUITY PARTNERS II	SEMTECH CORP	SES SA
SCP PRIVATE EQUITY PARTNERS LP	SENIOR HOUSING PARTNERS III	SESA SPA
SCREEN HOLDINGS CO LTD	SENIOR HOUSING PARTNERS IV	SEVEN & I HLDG CO LTD NPV CFD
SCRIPPS NETWORKS INTERACTIVE I	SENIOR HOUSING PARTNERSHIP	SEVEN & I HOLDINGS CO LTD
SDL PLC	SENIOR HOUSING PROPERTIES TRUS	SEVEN BANK LTD
SEACOR HOLDINGS INC	SENIOR PLC	SEVEN GENERATIONS ENERGY 144A
SEADRILL LTD	SENSHU ELECTRIC CO LTD	SEVEN GENERATIONS ENERGY LTD
SEADRILL PARTNERS 2/14 TL	SENSHU IKEDA HOLDINGS INC	SEVENTY SEVEN ENERGY INC
SEADRILL PARTNERS LLC	SENSHU IKEDA HOLDINGS INC CFD	SEVERN TRENT PLC
SEAFCO PCL	SENSHUKAI CO LTD CFD	SEVERN TRENT PLC CFD
SEAGATE HDD CAYMAN	SENSIENT TECHNOLOGIES CORP	SEWON PRECISION INDUSTRY CO LT
SEAGATE TECHNOLOGY PLC	SENTINEL CAPITAL PARTNERS V LP	SFC ENERGY PARTNERS I-B LP
SEAH BESTEEL CORP	SEOBU T&D	SFC ENERGY PARTNERS II-B
SEAH HOLDINGS CORP	SEOYON CO LTD	SFX ENTERTAINMENT INC
SEAH SPECIAL STEEL CO LTD	SEQUA 12/12 COV-LITE TLB	SG FLEET GROUP LTD
SEALED AIR CORP	SEQUENTIAL BRANDS GROUP INC	SG MORTGAGE SECUR AHL1 A1 144A

SGL CARBON SE	SHIZUOKA GAS CO LTD	SILVERLEAF FINANCE XV D B 144A
SGS SA	SHIZUOKA GAS CO LTD CFD	SILVERPEAK LEG PENS PTNRS II
SHAFTESBURY ORD 25P CFD	SHO-BOND HOLDINGS CO LTD CFD	SILVERPEAK LEGACY/PSERS L.P
SHANGHAI FUDAN-ZHANGJIANG BIO-	SHOBUNSHA PUBLICATIONS INC	SILVERPEAK LEGPENS PTNRS III
SHANGHAI MECHANICAL AND ELECTR	SHOCHIKU CO LTD CFD	SIMCORP A/S
SHANGRI-LA ASIA LTD	SHOE CARNIVAL INC	SIMON PPTY GROUP INC NEW COM
SHANKS GROUP PLC	SHOFU INC NPV CFD	SIMON PROPERTY GROUP INC
SHARP CORP/JAPAN	SHORE VIEW CAP PTRS LP	SIMON PROPERTY GROUP LP
SHAW COMMUNICATIONS INC	SHORETEL INC	SIMPAC METALLOY CO LTD
SHAWCOR LTD	SHOREVIEW CAPITAL II	SIMPLO TECHNOLOGY CO LTD
SHEA HOMES LP / SHEA HOME 144A	SHOUGANG FUSHAN RESOURCES GROU	SIMPSON MANUFACTURING CO INC
SHELF DRILLING HOLDINGS L 144A	SHOWA CORP	SINA CORP/CHINA
SHELL INTERNATIONAL FINANCE BV	SHOWA DENKO KK	SINANEN CO LTD
SHELL MIDSTREAM - PIPE	SHOWA SANGYO CO LTD	SINBON ELECTRONICS CO LTD
SHELL MIDSTREAM PARTNERS LP	SHOWA SHELL SEKIYU KK	SINCLAIR BROADCAST GROUP INC
SHENG SIONG GROUP LTD	SHRIRAM CITY UNION FINANCE LTD	SINCLAIR TELEVISION GROUP 144A
SHENGUAN HOLDINGS GROUP LTD	SHUIGA BANKY50 CFD	SINCLAIR TELEVISION GROUP INC
SHENZHEN EXPRESSWAY CO LTD	SHUNWEI CHINA INTERNET FD II	SINFONIA TECHNOLOGY CO LTD
SHENZHEN INTERNATIONAL HOLDING	SHUNWEI CHINA INTERNET OPP FD	SING TAO NEWS CORP LTD
SHENZHEN INVESTMENT LTD	SHUTTERFLY INC	SINGAMAS CONTAINER HOLDINGS LT
SHENZHOU INTERNATIONAL GROUP H	SHUTTERSTOCK INC	SINGAPORE AIRLINES LTD
SHERIFF DEED OF CORRECTION FOR	SI ORGANIZATION 5/14 COV-LITE	SINGAPORE EXCHANGE LTD
SHERWIN-WILLIAMS CO/THE	SIAM CITY CEMENT PCL	SINGAPORE GOVERNMENT BOND
SHIBUSAWA WAREHOUSE CO CFD	SIBANYE GOLD LTD	SINGAPORE PRESS HOLDINGS LTD
SHIKOKU BANK CFD	SIEGFRIED HOLDING AG	SINGAPORE TECHNOLOGIES ENGINEE
SHIKOKU ELECTRIC POWER CO INC	SIEMENS AG	SINGAPORE TELECOMMUNICATIONS L
SHILOH INDUSTRIES INC	SIEMENS FINANCIERINGSMAAT 144A	SINO GRANDNESS FOOD INDUSTRY G
SHIMADZU CORP	SIEMENS FINANCIERINGSMAATSCHAP	SINO LAND CO LTD
SHIMAMURA CO LTD	SIERRA TIMESHARE 201 1A B 144A	SINOCHEM OVERSEAS CAPITAL 144A
SHIMANO INC	SIERRA TIMESHARE 201 2A B 144A	SINOCHEM OVERSEAS CAPITAL REGS
SHIMANO INC NPV CFD	SIERRA TIMESHARE 201 3A B 144A	SINOFERT HOLDINGS LTD
SHIMIZU CORP	SIERRA WIRELESS INC	SINOPEC GROUP OVERSEAS DE 144A
SHIN MAYWA INDUSTRIES CFD	SIFCO INDUSTRIES INC	SINOPEC GROUP OVERSEAS DE REGS
SHIN NIPPON BIOMED NPV CFD	SIG COMBIBLOC 1/15 (USD)	SINOPHARM GROUP CO LTD
SHIN ZU SHING CO LTD	SIG PLC CFD	SINOTRUK HONG KONG LTD
SHINAGAWA REFRACTORIES CO LTD	SIGMA DESIGNS INC	SINOVAC BIOTECH LTD
SHINDENGEN ELECTRIC MANUFACTUR	SIGMA FINANCE CORP	SIOEN INDUSTRIES NV
SHIN-ETSU CHEMICAL CO LTD	SIGMA FINANCE INC 144A	SIRIUS INTERNATIONAL GROU 144A
SHIN-ETSU CHEMICAL CO LTD CFD	SIGMA PHARMACEUTICALS LTD	SIRIUS XM HOLDINGS INC
SHIN-ETSU POLYMER CO LTD	SIGMA-ALDRICH CORP	SIRIUS XM RADIO INC 144A
SHINHAN FINANCIAL GROUP CO LTD	SIGNATURE BANK/NEW YORK NY	SIRONA DENTAL SYSTEMS INC
SHINKAWA LTD CFD	SIGNET JEWELERS LTD	SIRVA 3/13 TL
SHINKONG SYNTHETIC FIBERS CORP	SIGNET UK FINANCE PLC	SITV LLC / SITV FINANCE I 144A
SHINNIHON CORP	SIGNODE INDUSTRIAL GROUP 144A	SIX FLAGS 6/15 TLB
SHINSEGAE INFORMATION & COMMUN	SIGULER GUFF BRIC	SIX FLAGS ENTERTAINMENT CORP
SHINSEI BANK LTD	SIGULER GUFF BRIC OPS FD II LP	SIXT SE
SHINSHO CORP	SIX CORPORATION CFD	SJM HOLDINGS LTD
SHINWA CO LTD/NAGOYA	SIKA AG	SK GAS LTD
SHINWA CO LTD/NAGOYA CFD	SILERGY CORP	SK KAKEN CO LTD
SHIONOGI & CO JPY50 CFD	SILGAN HOLDINGS INC	SK TELECOM CO LTD
SHIONOGI & CO LTD	SILICON LABORATORIES INC	SKANDINAVISKA ENSKILDA BANKEN
SHIP HEALTHCARE HLDG INC NPV	SILICON MOTION TECHNOLOGY CORP	SKANSKA AB
SHIP HEALTHCARE HOLDINGS INC	SILVER CHEF LTD	SKC CO LTD
SHIRE LTD ORD CFD	SILVER FUTURE (CMX)	SKECHERS U.S.A. INC
SHIRE PLC	SILVER STANDARD RESOURCES 144A	SK-ELECTRONICS LTD
SHIROKI CORP	SILVER WHEATON CORP	SKF AB
SHIROKI CORP JPY50 CFD	SILVERCREST ASSET MANAGEMENT G	SKY NETWORK TELEVISION LTD
SHISEIDO CO LTD	SILVERLAKE AXIS LTD	SKY PERFECT JSAT HOLDGINGS CFD
SHIZUOKA BANK LTD/THE	SILVERLEAF FINANCE XV A B 144A	SKY PLC

SKYLARK CO LTD CFD	SM ENERGY CO	SONAE SGPS SA EUR1
SKYWORKS SOLUTIONS INC	SMA SOLAR TECHNOLOGY AG	SONAE SGPS SA NEW EUR1 BONUS
SL CORP	SMALL BUSINESS ADMINISTRATION	SONATA SOFTWARE LTD
SL GREEN REALTY CORP	SMART & FINAL 11/12 COV-LITE T	SONATEL
SLC AGRICOLA SA	SMART ABS SERIES 1USA A4A 144A	SONDA SA
SLC STUDENT LOAN TRUST 20 1 A3	SMART ABS SERIES 2012- 4US A3A	SONIC AUTOMOTIVE INC
SLC STUDENT LOAN TRUST 20 2 A3	SMART ABS SERIES 2015-1 1US A1	SONIC HEALTHCARE LTD
SLC STUDENT LOAN TRUST 20 2 A4	SMARTONE TELECOMMUNICATIONS HO	SONOCO PRODUCTS CO
SLH PROXY SHORT EXPOSURE	SMB PRIVATE EDUCATIO A A3 144A	SONOVA HOLDING AG
SLM CORP	SMC CORP/JAPAN	SONY CORP
SLM PRIVATE CREDIT STUDENT A C	SMITH & NEPHEW PLC	SONY CORP CFD
SLM PRIVATE CREDIT STUDENT B B	SMITH & NEWPHEW PLC CFD	SONY FINANCIAL HOLDINGS CFD
SLM PRIVATE EDUCATIO A 2A 144A	SMITHFIELD FOODS INC	SONY FINANCIAL HOLDINGS INC
SLM PRIVATE EDUCATIO A A1 144A	SMITHFIELD FOODS INC 144A	SOSEI GROUP CORP
SLM STUDENT LOAN T 10 A5A 144A	SMITHS GROUP PLC	SOTHEBY'S
SLM STUDENT LOAN T 10 A6A 144A	SMITHS GROUP PLC CFD	SOUFUN HOLDINGS LTD
SLM STUDENT LOAN T 7A A5A 144A	SML ISUZU LTD	SOULBRAIN CO LTD
SLM STUDENT LOAN TR 11 A5 144A	SMS CO LTD	SOUND POINT CLO IV L 3A E 144A
SLM STUDENT LOAN TR 11 A6 144A	SMURFIT KAPPA GROUP PLC	SOUNDWILL HOLDINGS LTD
SLM STUDENT LOAN TR 12 A5 144A	SNAM SPA	SOUTH AFRICA GOVERNMENT BOND
SLM STUDENT LOAN TR 4 A5A 144A	SNAM SPA CFD	SOUTH AFRICA GOVERNMENT INTERN
SLM STUDENT LOAN TR 5A A5 144A	SNAP-ON INC	SOUTH CAROLINA ELECTRIC & GAS
SLM STUDENT LOAN TRUST 2 10 A4	SNC FORMER PCL	SOUTH CAROLINA ST PUBLIC SVC A
SLM STUDENT LOAN TRUST 2 14 A5	SNC-LAVALIN GROUP INC	SOUTH CAROLINA STUDENT 2005 A2
SLM STUDENT LOAN TRUST 2 6 A4L	SNOHOMISH CNTY WA	SOUTH JERSEY INDUSTRIES INC
SLM STUDENT LOAN TRUST 2 6 A5A	SNS REAAL GROEP NV EUR1.63	SOUTH STATE CORP
SLM STUDENT LOAN TRUST 20 1 A2	SNYDER'S-LANCE INC	SOUTH STR SECS HLDGS INC
SLM STUDENT LOAN TRUST 20 1 A3	SOCIEDAD QUIMICA Y MINERA DE C	SOUTH32 LTD
SLM STUDENT LOAN TRUST 20 10 B	SOCIETE BIC SA	SOUTH32 LTD CFD
SLM STUDENT LOAN TRUST 20 2 A1	SOCIETE D'EDITION DE CANAL +	SOUTHAVEN COMBINED CYCLE GENER
SLM STUDENT LOAN TRUST 20 2 A2	SOCIETE DES BRASSERIES DU MARO	SOUTHERN CALIFORNIA EDISON CO
SLM STUDENT LOAN TRUST 20 2 A4	SOCIETE GENERALE CFD	SOUTHERN CALIFORNIA GAS CO
SLM STUDENT LOAN TRUST 20 2 A5	SOCIETE GENERALE EUR1.25 CFD	SOUTHERN CO/THE
SLM STUDENT LOAN TRUST 20 3 A2	SOCIETE GENERALE SA	SOUTHERN COPPER CORP
SLM STUDENT LOAN TRUST 20 3 A4	SOCIETE GENERALE SA 144A	SOUTHERN GRAPHIC SYSTEMS
SLM STUDENT LOAN TRUST 20 3 A5	SOCIETE GENERALE SFH SA REGS	SOUTHERN POWER CO
SLM STUDENT LOAN TRUST 20 4 A2	SODA SANAYII AS	SOUTHERN STAR CENTRAL COR 144A
SLM STUDENT LOAN TRUST 20 4 A5	SODEXHO EUR4 CFD	SOUTHTRUST BANK
SLM STUDENT LOAN TRUST 20 5 A3	SODEXO SA	SOUTHWEST AIRLINES CO
SLM STUDENT LOAN TRUST 20 5 A4	SODICK CO Y50 CFD	SOUTHWEST AIRLINES CO 2007-1 P
SLM STUDENT LOAN TRUST 20 6 A1	SOFINNOVA VENTURE PARTNERS VII	SOUTHWEST GAS CORP
SLM STUDENT LOAN TRUST 20 6 A2	SOFTBANK CORP	SOUTHWESTERN BELL TELEPHONE LP
SLM STUDENT LOAN TRUST 20 6 A3	SOFTBANK CORP CFD	SOUTHWESTERN ELECTRIC POWER CO
SLM STUDENT LOAN TRUST 20 6 A4	SOFTBANK GROUP CORP	SOUTHWESTERN ENERGY CO
SLM STUDENT LOAN TRUST 20 7 A2	SOFTBANK TECHNOLOGY CORP	SOVRAN SELF STORAGE INC
SLM STUDENT LOAN TRUST 20 7 A3	SOFTWARE AG	SOYBEAN FUTURE (CBT)
SLM STUDENT LOAN TRUST 20 7 A4	SOGEFI SPA	SOYBEAN MEAL FUTURE (CBT)
SLM STUDENT LOAN TRUST 20 7 A5	SOHU.COM INC	SOYBEAN OIL FUTURE (CBT)
SLM STUDENT LOAN TRUST 20 8 A3	S-OIL CORP	SPAIN GOVERNMENT BOND 144A
SLM STUDENT LOAN TRUST 20 9 A4	SOJITZ CORP	SPAIN GOVERNMENT INFLATIO 144A
SLM STUDENT LOAN TRUST 20 9 A5	SOLARCITY CORP	SPAREBANK 1 NORD NORGE
SLM STUDENT LOAN TRUST 200 2 B	SOLARWINDS INC	SPAREBANK 1 SMN
SLM STUDENT LOAN TRUST 200 4 B	SOLENIS 7/14 (USD) COV-LITE	SPAREBANK 1 SR BK
SLM STUDENT LOAN TRUST 200 6 B	SOLERA HOLDINGS INC	SPAREBANK 1 SR-BANK ASA
SLM STUDENT LOAN TRUST 200 9 A	SOLVAY SA	SPARK INFRASTRUCTURE GROUP
SLM STUDENT LOAN TRUST 200 9 B	SOMERSET CAYUGA HLDG CO INC	SPARK NEW ZEALAND LTD
SLOVENIA GOVERNMENT INTER 144A	SOMPO JAPAN NIPPONKOA HOLDINGS	SPARK THERAPEUTICS INC
SLOVENIA GOVERNMENT INTER REGS	SONAE IMOBILIARIA EUR4.99	SPARTAN MOTORS INC
SLS HOTEL (MISC DOCUMENTS)	SONAE SGPS SA	SPARTANNASH CO

SPCM SA 144A	ST JAMES'S PLACE PLC	STERICYCLE INC
SPDR GOLD SHARES	ST JOE CO/THE	STERIS CORP
SPDR MSCI ACWI EX-US	ST JUDE MEDICAL INC	STERLING CAPITAL PARTNERS
SPDR S&P 500 ETF TRUST	ST MARC HOLDINGS CO LTD	STERLING CAPITAL PARTNERS II
SPDR S&P EMERGING MKTS SMALL	ST SHINE OPTICAL CO LTD	STERLING CAPITAL PARTNERS III
SPDR S&P MIDCAP 400 ETF TRST	STAG INDUSTRIAL INC	STERLING CONSTRUCTION CO INC
SPECTRA ENERGY CAPITAL LLC	STAGECOACH DEFERRED SHARES	STERLING INFOSYSTEMS 6/15 COV-
SPECTRA ENERGY CORP	STAGECOACH GROUP PLC	STERLING VENTURE PARTNERS LP
SPECTRA ENERGY PARTNERS LP	STAGECOACH GROUP PLC 0.5482	STEVEN MADDEN LTD
SPECTRANETICS CORP/THE	STANCORP FINANCIAL GROUP INC	STHREE PLC
SPECTRIS PLC	STANDARD BANK GROUP LTD	STIFEL FINANCIAL CORP
SPECTRIS PLC CFD	STANDARD CHARTERD PLC CFD	STILLWATER MINING CO
SPECTRUM ASA	STANDARD CHARTERED PLC	STMICROELECTRONICS INV CFD
SPECTRUM BRANDS HOLDINGS INC	STANDARD CHARTERED PLC 144A	STMICROELECTRONICS NV
SPECTRUM BRANDS INC	STANDARD CHARTERED PLC REGS	STO SE & CO KGAA
SPECTRUM BRANDS INC 144A	STANDARD LIFE ORD GBPO CFD	STOCK LOAN FEES
SPEED COMMERCE INC	STANDARD LIFE PLC	STOCKBRIDGE REAL ESTATE FD III
SPEEDY HIRE PLC	STANDARD PACIFIC CORP	STOCKBRIDGE REAL ESTATE FUND
SPI 200 INDEX FUTURES (SFE)	STANLEY BLACK & DECKER INC	STOCKLAND
SPIRIT AEROSYSTEMS HOLDINGS IN	STANLEY ELECTRIC CO LTD	STONE ENERGY CORP
SPIRIT AEROSYSTEMS INC	STAPLES INC	STONERIVER 5/13 2ND LIEN TL
SPIRIT AIRLINES INC	STAR COMGISTIC CAPITAL CO LTD	STONERIVER 5/13 TLB
SPIRIT REALTY CAPITAL INC	STARBUCKS CORP	STORA ENSO OYJ
SPLUNK INC	STARHILL GLOBAL REIT	STORE CAPITAL CORP
SPORTS DIRECT INTERNATIONAL PL	STARHUB LTD	STORE MASTER FUNDIN 1A A2 144A
SPORTS DIRECT INTL PLC CFD	START TODAY CO LTD NPV CFD	STOREBRAND ASA
SPRAGUE RESOURCES LP	STARVEST PARTNERS II	STP & I PCL
SPRINGER 3/15 (USD) B9 TL	STARVEST PARTNERS LP	STRAD ENERGY SERVICES LTD
SPRINGLEAF HOLDINGS INC	STARVEST PARTNERS OPPORTUNITY	STRATASYS LTD
SPRINGLEAF MORTGAGE 1A M2 144A	STARWOOD GLOBAL OPPTY FD VIII	STRATEC BIOMEDICAL AG
SPRINGLEAF MORTGAGE 2A M2 144A	STARWOOD HOTELS & RESORTS WORL	STRATEGIC FEEDER LP
SPRINGLEAF MORTGAGE 3A M2 144A	STARWOOD OPPORTUNITY FUND IV	STRATEGIC HOTELS & RESORTS INC
SPRINGLEAF MORTGAGE 3A M3 144A	STARWOOD OPPORTUNITY FUND VI-A	STRATEGIC PARTNERS FUND II LP
SPRINGS INDUSTRIES INC	STARWOOD OPPORTUNITY FUND VII	STRATEGIC PARTNERS FUND II RE
SPRINT CAPITAL CORP	STARWOOD PROPERTY 4/13 TLB	STRATEGIC PARTNERS FUND III
SPRINT COMMUNICATIONS INC	STARWOOD PROPERTY TRUST INC	STRATEGIC PARTNERS FUND III VC
SPRINT COMMUNICATIONS INC 144A	STARWOOD RETAIL PR STAR C 144A	STRATEGIC PARTNERS FUND III-B
SPRINT CORP	STARWOOD RETAIL PR STAR D 144A	STRATEGIC PARTNERS FUND IV LP
SPROUTS FARMERS MARKET INC	STARZ	STRATEGIC PARTNERS FUND IV RE
SPX CORP	STARZ LLC / STARZ FINANCE CORP	STRATEGIC PARTNERS FUND IV VC
SQUARE ENIX HOLDINGS CO LTD	STATE BANK OF BIKANER & JAIPUR	STRATEGIC PARTNERS FUND V LP
SQUARE PHARMACEUTICALS LTD	STATE BANK OF INDIA	STRATEGIC PARTNERS FUND VI
SQUARETWO FINANCIAL CORP	STATE GRID OVERSEAS INVES 144A	STRATEGIC PARTNERS VALUE
SRA HOLDINGS	STATE OF ISRAEL 3YR	STRATUS TECHNOLOGIES 4/14 TL
SRERS-2011 FUNDIN RS A1B1 144A	STATE OF ISRAEL NOTE 3 YR	STRAUMANN HOLDING AG
SRI LANKA GOVERNMENT INTE 144A	STATE OIL CO OF THE AZERB REGS	STROEER SE
SRI TRANG AGRO-INDUSTRY PCL	STATE PUBLIC SCH BLDG AUTH PA	STRUCTURED ADJUSTABLE R 12 7A1
SRIRACHA CONSTRUCTION PCL	STATE STREET BANK & TRUST CO	STRUCTURED ADJUSTABLE RA 18 5A
SRISAWAD POWER 1979 PCL	STATE STREET CORP	STRUCTURED ADJUSTABLE RA 6 4A1
SRISAWAD PWR 1979 WTS	STATION CASINOS LLC	STRUCTURED ADJUSTABLE RA 7 1A3
SS&C TECHNOLOGIES 2/15 BRIDGE	STATOIL ASA	STRUCTURED ASSET 1A CTFS 144A
SS&C TECHNOLOGIES 2/15 EQUITY	STEADFAST GROUP LTD	STRUCTURED ASSET MORTG AR1 1A1
SS&C TECHNOLOGIES HOLDINGS INC	STEEL DYNAMICS INC	STRUCTURED ASSET RM1 AIO 144A
SSB RV TRUST 2001-1 1 C	STEELCASE INC	STRUCTURED ASSET S RM1 A1 144A
SSE PLC	STEF SA	STRUCTURED ASSET SE NP2 A 144A
SSGA EMERGING MARKETS (ZV86)	STELLA INTERNATIONAL HOLDINGS	STRUCTURED ASSET SECURI 20 2A1
SSP GROUP PLC	STELLA-JONES INC	STRUCTURED CREDIT MASTER FUND
ST IVES PLC	STELLIAM FUND LP	STRYKER CORP
ST JAMES PLACE PLCORD 15P CFD	STEPSTONE INTERNATIONAL	STUART OLSON INC

STURGIS MI PUBLIC SCH DIST	SUNCOR ENERGY INC	SWISSCOM AG
STYROLUTION 10/14 (USD)	SUNCORP GROUP LTD	SWISSQUOTE GROUP HOLDING SA
SUBSEA 7 SA	SUNCORP-METWAY LTD 144A	SXL CORPORATIONCFD
SUBURBAN PROPANE PARTNERS LP	SUNDRAM FASTENERS LTD	SYARIKAT TAKAFUL MALAYSIA BHD
SUBURBAN PROPANE PARTNERS LP/S	SUNDRUG CO LTD	SYDBANK A/S
SUEZ ENVIRONNEMENT CO	SUNDRUG CO Y50 CFD	SYDNEY AIRPORT
SUEZ ENVIRONNEMENT CO CFD	SUNEDISON 5/14 TL	SYDNEY AIRPORT FINANCE CO 144A
SUGAR #11 WORLD FUTURE (NYB)	SUNEDISON INC	SYMANTEC CORP
SUGI HOLDINGS CO LTD	SUNESIS PHARMACEUTICALS INC	SYMETRA FINANCIAL CORP
SUGI HOLDINGS CO LTD CFD	SUNEVISION HOLDINGS LTD	SYMMETRY SURGICAL INC
SUGIMOTO & CO LTD	SUNGARD AVAILABILITY SERV 144A	SYMRISE AG
SUL AMERICA SA	SUNGARD DATA SYSTEMS INC	SYNAPTICS INC
SULZER AG	SUNNINGDALE TECH LTD	SYNCHRONOSS TECHNOLOGIES INC
SUMCO CORP	SUNNY OPTICAL TECHNOLOGY GROUP	SYNCHRONY CREDIT CARD MAST 1 A
SUMINOE TEXTILE CO LTD	SUNOCO LOGISTICS PARTNERS LP	SYNCHRONY CREDIT CARD MAST 2 A
SUMISEKI HOLDINGS INC NPV CFD	SUNOCO LOGISTICS PARTNERS OPER	SYNCHRONY CREDIT CARD MAST 6 A
SUMITOMO CHEMICAL CO LTD	SUNPOWER CORP	SYNCHRONY CREDIT CARD MAST 6 B
SUMITOMO CHEMICAL CO LTD CFD	SUNREX TECHNOLOGY CORP	SYNCHRONY CREDIT CARD MAST 7 A
SUMITOMO CORP	SUNRISE COMMUNICATIONS GROUP A	SYNCHRONY FINANCIAL
SUMITOMO DAINIPPON PHARMA CO L	SUNSTONE HOTEL INVESTORS INC	SYNERGIE SA
SUMITOMO DENSETSU CO LTD	SUNTEC REAL ESTATE INVESTMENT	SYNERGY RESOURCES CORP
SUMITOMO ELECTRIC INDUSTRIES L	SUNTORY BEVERAGE & FOOD LTD	SYNERON MEDICAL LTD
SUMITOMO FORESTRY CO CFD	SUNTRUST AUTO RECEI 1A A1 144A	SYNGENTA AG
SUMITOMO FORESTRY CO LTD	SUNTRUST BANKS INC	SYNIVERSE (COV-LITE 4/12) TL
SUMITOMO HEAVY INDUSTRIES LTD	SUNVIC CHEMICAL HOLDINGS LTD	SYNIVERSE HOLDINGS INC
SUMITOMO METAL MINING CO LTD	SUNWAY BHD	SYNNEX CORP
SUMITOMO MITSUI BANKING CORP	SUNWAY CONSTRUCTION GROUP BHD	SYNOPSIS INC
SUMITOMO MITSUI FINANCIAL GROU	SUPER GROUP LTD/SOUTH AFRICA	SYNOVUS FINANCIAL CORP
SUMITOMO MITSUI GR NPV	SUPER MICRO COMPUTER INC	SYNTEC CONSTRUCTION PCL
SUMITOMO MITSUI GR NPV CFD	SUPERGROUP PLC ORD GBP0.01 CFD	SYNTHETIC CASH
SUMITOMO MITSUI TRUST HOLDINGS	SUPERIOR ENERGY SERVICES INC	SYNTHOMER PLC
SUMITOMO OSAKA CEMENT CO CFD	SUPERVUS PHARMACEUTICALS INC	SYSCO CORP
SUMITOMO OSAKA CEMENT CO LTD	SUPERVALU INC	SYSTEMEX CORP
SUMITOMO REAL ESTATE SALES CO	SURUGA BANK LTD	SYSTEMS MAINTENANCE 2ND LN TL
SUMITOMO REALTY & DEVELOPMENT	SUSQUEHANNA AUTO RE 1A A3 144A	SYSTEMA CORP
SUMITOMO RUBBER INDUSTRIES LTD	SUSQUEHANNA BANCSHARES INC	T RAD CO LTD
SUMMIT ACCELERATOR FUND LP	SUTTER HEALTH	T ROWE PRICE GROUP INC
SUMMIT HOTEL PROPERTIES INC	SUZUKEN CO LTD/AICHI JAPAN	T&D HOLDINGS INC
SUMMIT MATERIALS 6/15 COV-LITE	SUZUKI CO LTD	T&D HOLDINGS INC CFD
SUMMIT MIDSTREAM HOLDINGS LLC	SUZUKI MOTOR CORP	T4F ENTRETENIMENTO SA
SUMMIT MIDSTREAM PARTNERS LP	SVB FINANCIAL GROUP	TA ASSOCIATES IX LP
SUMMIT PARTNERS CREDIT FUND	SVENSK EXPORTKREDIT AB	TA IX L.P.
SUMMIT PARTNERS GROWTH EQUITY	SVENSK EXPORTKREDIT AB REGS	TA X LP
SUMMIT PARTNERS PRIVATE EQUITY	SVENSKA CELLULOSA AB SCA	TABCORP HOLDINGS LTD
SUMMIT PARTNERS VC II-A	SVENSKA HANDELSBANKEN AB	TABERNA PFD FDG III LTD
SUMMIT PARTNERS VENTURE	SVENSKA HANDELSBANKEN AB REGS	TABERNA PFD FDG III LTD SEC NT
SUMMIT VENTURE V LP	SWAP COLLATERAL WITH JP MORGAN	TABERNA PREFERRED 1A A1A 144A
SUMMIT VENTURES IV	SWATCH GROUP AG/THE	TABERNA PREFERRED 1A A1B 144A
SUMMIT VENTURES VI A LP	SWEDBANK AB	TABERNA PREFERRED 6A A1BF 144A
SUN COMMUNITIES INC	SWEDEN GOVERNMENT BOND	TABERNA PREFERRED 7A A1LA 144A
SUN FUN CONSTRUCTION CO LTD	SWEDISH MATCH AB	TABERNA PREFERRED F 6A A2 144A
SUN HUNG KAI & CO LTD	SWEDISH ORPHAN BIOVITRUM AB	TABERNA PREFERRED F 6A F1 144A
SUN HUNG KAI PROPERTIES LTD	SWIFT ENERGY CO	TABLEAU SOFTWARE INC
SUN INTERNATIONAL LTD/SOUTH AF	SWIFT TRANSPORTATION CO	TABUCHI ELECTRIC CO LTD CFD
SUN LIFE FINANCIAL INC	SWIRE PACIFIC LTD	TADANO LTD
SUN PRODUCTS CORP/THE 144A	SWIRE PROPERTIES LTD	TADANO LTD CFD
SUNAC CHINA HOLDINGS LTD	SWISS LIFE HOLDING AG	TAE KYUNG INDUSTRIAL CO LTD
SUNCALL CORP	SWISS PRIME SITE AG	TAEKWANG INDUSTRIAL CO LTD
SUNCOKE ENERGY INC	SWISS RE AG	TAG IMMOBILIEN AG

TAHOE RESOURCES INC	TASEKO MINES LTD	TELECOM ARGENTINA SA
TAICHUNG COMMERCIAL BANK CO LT	TATA CHEMICALS LTD	TELECOM ITALIA SPA
TAIHEIYO CEMENT CORP	TATA ELXSI LTD	TELECOM ITALIA SPA 144A
TAIHEIYO CEMENT CORP CFD	TATA STEEL LTD	TELEDYNE TECHNOLOGIES INC
TAISEI CORP	TATE & LYLE PLC	TELEFLEX INC
TAISEI LAMICK CO NPV CFD	TATTS GROUP LTD	TELEFLEX INC COM
TAISHO PHARMACEUTICAL HOLDINGS	TATUNG CO LTD	TELEFONAKTIEBOLAGET LM ERICSSO
TAIWAN FAMILYMART CO LTD/TAIWA	TAUBMAN CENTERS INC	TELEFONICA DEUTSCHLAND HOLDING
TAIWAN LAND DEVELOPMENT CORP	TAURON POLSKA ENERGIA SA	TELEFONICA EMISIONES SAU
TAIWAN MASK CORP	TAV HAVALIMANLARI HOLDING AS	TELEFONICA EMISIONES SAU REGS
TAIWAN PAIHO LTD	TAYARRA LTD	TELEFONICA S A SPONSORED ADR
TAIWAN PCB TECHVEST CO LTD	TAYCA CORP	TELEFONICA SA
TAIWAN SEMICONDUCTOR CO LTD	TAYLOR WIMPEY PLC	TELEMAR NORTE LESTE SA 144A
TAIWAN SEMICONDUCTOR MANUFACTU	TBA CASH COLL FOB	TELENET GROUP HOLDING NV
TAIWAN SURFACE MOUNTING TECHNO	TBK CO LTD	TELENOR AS ORD NOK6
TAIWAN UNION TECHNOLOGY CORP	TCC INTERNATIONAL HOLDINGS LTD	TELENOR ASA
TAIYO HOLDINGS CO LTD	TCF FINANCIAL CORP	TELEPERFORMANCE
TAIYO NIPPON SANSO CORP	TCI COMMUNICATIONS INC	TELEPERFORMANCE ORD CFD
TAKAMATSU CONSTRUCTION GROUP C	TCL COMMUNICATION TECHNOLOGY H	TELEPHONE & DATA SYSTEMS INC
TAKA-Q CO LTD JPY50 CFD	TCP CAPITAL CORP 144A	TELESAT CANADA (3/12) US TLB
TAKARA LEBEN CO LTD	TCP INTERNATIONAL HOLDINGS LTD	TELEVISION BROADCASTS LTD
TAKARA LEBEN CO NPV - CFD	TD AMERITRADE HOLDING CORP	TELEVISION FRANCAISE (T.F.1)
TAKASHIMA & CO JPY50 CFD	TDC A/S	TELIASONERA AB
TAKASHIMAYA CO CFD	TDH III HOLDINGS INC	TELKOM SA SOC LTD
TAKASHIMAYA CO LTD	TDH III LIMITED PARTNERSHIP	TELSTRA CORP LTD
TAKATA CORP	TDK CORP	TELUS CORP
TAKATA CORPORATION CFD	TE CHANG CONSTRUCTION CO LTD	TELUS CORPORATION
TAKEBISHI CORPORATION NPV CFD	TE CONNECTIVITY LTD	TEMENOS GROUP AG
TAKEDA CHEMICAL INDUSTRIES LTD	TEAMVIEWER 7/14 (USD) COV-LITE	TEMP HOLDINGS CO LTD
TAKEDA PHARMACEUTICAL CO LTD	TECAN GROUP AG	TEMPLAR ENERGY 11/13 COV-LITE
TAKE-TWO INTERACTIVE SOFTWARE	TECH DATA CORP	TEMPLE REAL ESTATE INVT TR
TAKEUCHI MANUFACTURING CO LTD	TECHMATRIX CORP	TEMPLETON INTTL SMALLER
TAKIHYO CO LTD CFD	TECHNICOLOR CFD	TEMPLETON STRATEGIC EMERGING
TAKIRON CO LTD	TECHNICOLOR SA	TEMPUR PEDIC 5/13 TLB
TAKUMA CO LTD	TECHNIP SA	TEMPUR SEALY INTERNATIONAL INC
TAKUMA CO LTD TAKUMA CO LTD	TECHNIP SA CFD	TENARIS S AUSD1 CFD
TALANX AG	TECHNIPLAS LLC 144A	TENARIS SA
TALAN ENERGY CORP	TECHNOLOGY SELECT SECT SPDR	TENASKA ALABAMA PARTNERS 144A
TALAN ENERGY SUPPLY LLC 144A	TECHNOTRANS AG	TENASKA GEORGIA PARTNERS LP
TALENT YIELD INVESTMENTS 144A	TECHTRONIC INDUSTRIES CO LTD	TENAYA CAPITAL IV LP
TALISMAN ENERGY INC	TECK RESOURCES LTD	TENAYA CAPITAL VI LP
TALLGRASS ENERGY GP LP	TECNICAS REUNIDAS SA	TENAYA CAPITAL V-P LP
TALLGRASS ENERGY PARTNERS LP	TECO ELECTRIC AND MACHINERY CO	TENCENT HOLDINGS LTD
TAMA HOME CO LTD CFD	TECO ENERGY INC	TENCENT HOLDINGS LTD 144A
TAMBANG BATUBARA BUKIT ASAM PE	TECOMET (SYMMETRY MEDICAL)	TENET HEALTHCARE CORP
TAMBUN INDAH LAND BHD	TEEKAY CORP	TENET HEALTHCARE CORP 144A
TAMIL NADU NEWSPRINT & PAPERS	TEEKAY LNG PARTNERS LP	TENMA CORP
TAMRON CO LTD CFD	TEEKAY OFFSHORE PARTNERS LP	TENNANT CO
TAMURA SEISAKUSHU CFD	TEEKAY OFFSHORE PARTNERS LP/TE	TENNECO INC
TANGER FACTORY OUTLET CENTERS	TEGMA GESTAO LOGISTICA	TENNESSEE GAS PIPELINE CO LLC
TANSEISHA CO LTD CFD	TEGNA INC	TENNESSEE VALLEY AUTH BD
TANZANIA GOVERNMENT INTER REGS	TEIJIN LTD	TENSAR 7/14 2ND LIEN TL
TARENA INTERNATIONAL INC	TEIKOKU ELECTRIC M CFD	TENSAR 7/14 TL
TARGA PIPELINE PARTNERS LP / T	TEIKOKU TSUSHIN KOGYO CO CFD	TERA PROBE INC
TARGA RESOURCES CORP	TEIKPKU PISTON RIN JPY50 CFD	TERADATA CORP
TARGA RESOURCES PARTNERS LP	TEIXEIRA DUARTE ENGEN & CONST	TERADYNE INC
TARGA RESOURCES PARTNERS LP /	TEKFEN HOLDING AS	TERANET HOLDINGS LP
TARGANTA THERAPEUTICS ESCROW	TELADOC INC	TEREOS INTERNACIONAL SA
TARGET CORP	TELE2 AB	TEREX CORP

TERNA RETE ELETTRICA NAZIONALE	THOMSON LEARNING 3/14 EXIT	TOEI CO LTD
TERNIUM SA	THOMSON REUTERS CORP	TOELL CO LTD
TERRA NITROGEN CO LP	THOR INDUSTRIES INC	TOENEC CORP
TERRAFORM POWER INC	THORATEC CORP	TOGAMI ELECTRIC MANUFACTURING
TERRAFORM POWER OPERATING 144A	THORN GROUP LTD	TOHO BANK LTD/THE
TERUMO CORP	THREE ARCH CAPITAL LP	TOHO CO LTD/TOKYO
TESARO INC	THREE ARCH PARTNERS IV	TOHO CO LTD/TOKYO CFD
TESCO PLC	THREE GORGES FINANCE I CA 144A	TOHO CO Y50 CFD
TESCO PLC CFD	THYSSENKRUPP AG	TOHO GAS CO LTD
TESLA MOTORS INC	TI AUTOMOTIVE 6/15 (USD) TL	TOHO ZINC CO LTD
TESORO CORP	TIAA CREF	TOHOKU ELEC PWR Y500 CFD
TESORO LOGISTICS LP	TIAA REAL ESTATE CDO 1A D 144A	TOHOKU ELECTRIC POWER CO INC
TESORO LOGISTICS LP / TES 144A	TIAA SEASONED COMMERCIAL C4 AJ	TOHTO SUISAN CO CFD
TESORO LOGISTICS LP / TESORO L	TIAA SEASONED COMMERCIAL C4 F	TOKAI CORP/GIFU
TESSCO TECHNOLOGIES INC	TIANJIN DEVELOPMENT HOLDINGS L	TOKAI HOLDINGS CORP
TEST RESEARCH INC	TICC CAPITAL CORP	TOKAI HOLDINGS CORP CFD
TETHYS OIL AB	TICC CLO 2012-1 LLC 1A A1 144A	TOKEN CORP
TETRA TECH INC	TIDEWATER AUTO RECE AA A3 144A	TOKIO MARINE HOLDINGS INC
TETRAGON FINANCIAL GROUP LTD	TIDEWATER INC	TOKIO MARINE HOLDINGS INC CFD
TEVA PHARM CCC CONTRA	TIETO OYJ	TOKUSHU TOKAI PAPER CO LTD
TEVA PHARMACEUTICAL FINAN REGS	TIFFANY & CO	TOKYO BROADCASTING SYSTEM INC
TEVA PHARMACEUTICAL FINANCE CO	TIGER KEYSTONE FUND	TOKYO CEMENT CO LANKA PLC
TEVA PHARMACEUTICAL FINANCE IV	TIKKURILA OYJ	TOKYO DOME CORP NPV CFD
TEVA PHARMACEUTICAL INDUSTRIES	TILLY'S INC	TOKYO ELECTRIC POWER CO INC
TEXAS CAPITAL BANCSHARES INC	TIM PARTICIPACOES SA	TOKYO ELECTRIC POWER CO INC CF
TEXAS INSTRUMENTS INC	TIMBERSTAR TRUST I 1A A 144A	TOKYO ELECTRON LTD
TEXAS ROADHOUSE INC	TIME DOTCOM BHD	TOKYO ELECTRON LTD CFD
TEXAS ST	TIME INC	TOKYO ENERGY & SYSTEMS INC
TEXAS ST DEPT OF HSG & CMNTY A	TIME WARNER CABLE INC	TOKYO GAS CO LTD
TEXAS ST PRIV ACTIVITY BOND SU	TIME WARNER COS INC	TOKYO GAS CO LTD CFD (AB)
TEXAS ST TRANSPRTN COMMISSION	TIME WARNER COS INC 98	TOKYO OHKA KOGYO CO LTD
TEXAS ST UNIV SYS FING REVENUE	TIME WARNER ENTERTAINMENT CO L	TOKYO OHKA KOGYO CO LTD CFD
TEXTAINER GROUP HOLDINGS LTD	TIME WARNER INC	TOKYO ROPE MANUFACTURING CO C
TEXTRON INC	TIMES SQUARE HOTEL TRUST 144A	TOKYO SANGYO CO LTD
TFS FINANCIAL CORP	TIMKEN CO/THE	TOKYO SEIMITSU Y50 CFD
T-GAIA CORP	TIMKENSTEEL CORP	TOKYO STEEL MANUFACTURING CO L
T-GAIA CORP CFD	TINGYI CAYMAN ISLANDS HOLDING	TOKYO TATEMONO CO LTD
TGS NOPEC GEOPHYSICAL CO ASA	TIPCO ASPHALT PCL	TOKYO TATEMONO CO Y50 CFD
TGS-NOPEC GEOPHYSICAL COMPANY	TITAN CEMENT CO SA	TOKYO TEKKO CO LTD
THAI VEGETABLE OIL PCL	TITAN INTERNATIONAL INC	TOKYO TY FINANCIAL GROUP CFD
THAI WAH STARCH PUBLIC CO LTD	TIVO INC 144A	TOKYU CORP
THAILAND GOVERNMENT BOND	TJX COS INC/THE	TOKYU CORP CFD
THAILAND GOVERNMENT BOND REGS	TK CORP	TOKYU FUDOSAN HOLDINGS CORP
THAIRE LIFE ASSURANCE PCL	TKC CORP	TOLI CORP
THALES SA	TKS TECHNOLOGIES PCL	TOLL BROTHERS FINANCE CORP
THALES SA CFD	TL VENTURE IV LP	TOLL BROTHERS INC
THANACHART CAPITAL PCL	TL VENTURES V LP	TOLL BROTHERS REALTY TRUST
THERAKOS 1/13 2ND LIEN TL	T-MOBILE US INC	TOLL BROTHERS REALTY TRUST II
THERAKOS 11/12 TL	T-MOBILE USA INC	TOM TAILOR HOLDING AG
THERAVANCE INC	TMS INTERNATIONAL CORP 144A	TOMKINS 11/12 COV-LITE 2ND
THERMO FISHER SCIENTIFIC INC	TNT EXPRESS NV	TOMOEGAWA CO LTD CFD
THIRD ROCK VENTURES II	TOA CORP/HYOGO CFD	TOMONY HOLDINGS INC
THIRD ROCK VENTURES III LP	TOA ROAD CORP	TOMTOM NV
THIRD ROCK VENTURES LP	TOAGOSEI CO LTD CFD	TONAMI HOLDINGS CO LTD
THK CO LTD	TOBU RAILWAY CO LTD	TONENGENERAL SEKIYU KK
THL CREDIT INC	TOCALO CO LTD	TONGYANG LIFE INSURANCE
THOMAS COOK GROUP PLC	TOCALO CO LTD NPV CFD	TONLY ELECTRONICS HOLDINGS LTD
THOMAS H LEE EQUITY FD V LP	TOCHIGI BANK LTD/THE	TOOTSIE ROLL INDUSTRIES INC
THOMAS H LEE EQUITY FUND VI	TODS SPA EUR2 CFD	TOP GLOVE CORP BHD

TOP NPL (A) LP	TOYO SECURITIES CO LTD	TREEHOUSE FOODS INC
TOP REIT INC REIT CFD	TOYO SEIKAN GROUP HOLDINGS LTD	TRELLEBORG AB
TOP SPRING INTERNATIONAL HOLDI	TOYO SUISAN KAISHA LTD	TREMOR VIDEO INC
TOPCON CORP CFD	TOYO TANSO CO LTD NPV CFD	TREND MICRO INC/JAPAN
TOPDANMARK A/S	TOYO TIRE & RUBBER Y50 CFD	TREX CO INC
TOPIX INDEX FUTURE (TSE)	TOYODA GOSEI CO LTD	TRI POINTE GROUP INC
TOPPAN FORMS CO LTD	TOYOTA AUTO RECEIVABLES 2 A A3	TRIANGLE CAPITAL CORP
TOPPAN PRINTING CO LTD	TOYOTA AUTO RECEIVABLES 2 A A4	TRIBECOMP- TRIBINE COMPANY TL
TOPRE CORP CFD	TOYOTA AUTO RECEIVABLES 2 C A3	TRIBUNE 12/13 TL
TOPS HOLDING LLC / TOPS M 144A	TOYOTA INDUSTRIES CORP	TRIBUNE 6/15 TL
TORAY INDUSTRIES INC	TOYOTA MOTOR CORP	TRIBUNE MEDIA CO
TORCHMARK CORP	TOYOTA MOTOR CORP NPV CFD	TRIBUNE MEDIA CO 144A
TORIDOLL CORPORATION NPV CFD	TOYOTA MOTOR CREDIT CORP	TRICAN WELL SERVICE LTD
TORIDOLL.CORP	TOYOTA TSUSHO CORP	TRIDENT LTD/INDIA
TORO CO/THE	TOYS R US PROPERTY CO II LLC	TRIGANO SA
TORONTO DOMINION BANK	TPG ASIA V	TRILANTIC CAPITAL PARTNERS IV
TORONTO-DOMINION BANK/THE	TPG OPPORTUNITIES PARTNERS II	TRILANTIC CAPITAL PARTNERS V
TORRENT PHARMACEUTICALS LTD	TPG OPPORTUNITIES PARTNERS III	TRILOGY ENERGY CORP
TORSTAR CORP	TPG PARTNERS III LP	TRIMBLE NAVIGATION LTD
TORUNLAR GAYRIMENKUL YATIRIM O	TPG PARTNERS IV LP	TRINET GROUP INC
TOSCO CORP	TPG PARTNERS V LP	TRINIDAD DRILLING LTD
TOSCO CORP DEBS	TPG PARTNERS VI LP	TRINIDAD DRILLING LTD 144A
TOSHIBA CORP	TPG SPECIALTY LENDING INC	TRINITAS CLO I LTD 1A C 144A
TOSHIBA CORP NPV CFD	TPG TELECOM LTD	TRINITAS CLO I LTD 1A D 144A
TOSHIBA PLANT SYSTEMS & SERVIC	TPV TECHNOLOGY LTD	TRINITAS CLO II LTD 2A D 144A
TOSHO PRINTING CO JPY50 CFD	TRACTOR SUPPLY CO	TRINITY INDUSTRIES INC
TOSOH CORP	TRADE DATE CASH	TRINITY MIRROR PLC
TOSOH CORP CFD	TRADE MAPS 1 LTD 1A A 144A	TRINSEO 4/15 COV-LITE TLB
TOTAL CAPITAL CANADA LTD	TRADE MAPS 1 LTD 1A D 144A	TRINSEO MATERIALS OPERATI 144A
TOTAL CAPITAL INTERNATIONAL SA	TRADELINK ELECTRONIC COMMERCE	TRIPADVISOR INC
TOTAL CAPITAL SA	TRANS DIGM INC TLE	TRIPLE D ASSOCIATES INC CL A
TOTAL ENERGY SERVICES INC	TRANSALTA CORP	TRIPLE D ASSOCIATES INC CL B
TOTAL EUR1 SUB RIGHTS CFD	TRANSCANADA CORP	TRIPLE D ASSOCIATES INC CL C
TOTAL EUR1 SUB RIGHTS/RECEIPTS	TRANSCANADA PIPELINES LTD	TRISTATE CAPITAL HOLDINGS INC
TOTAL GABON	TRANSCONTINENTAL INC	TRIUMPH GROUP INC
TOTAL SA	TRANSCOSMOS INC	TRIUUS THERAPEUTICS INC
TOTAL SA CFD	TRANSDIGM GROUP INC	TRIVASCULAR TECHNOLOGIES INC
TOTAL SYSTEM SERVICES INC	TRANSDIGM INC	TRONOX FINANCE LLC
TOTO LTD	TRANSFIRST 5/15 TL	TRONOX LTD
TOTVS SA	TRANSFORCE INC NEW	TROPICANA ENTERTAINMENT 11/13
TOUCHTUNES 5/15 TL	TRANSOCEAN INC	TRS EL MSCI DAILY TR NET EM
TOUKEI COMPUTER CO LTD	TRANSOCEAN LTD	TRS EL UL BCOM ROLL SELECT TR
TOUNG LOONG TEXTILE MANUFACTUR	TRANSPACIFIC INDUSTRIES GROUP	TRS EL UL BCOMGCTR
TOURMALINE OIL CORP	TRANSUNION	TRS EL UL BCOMRST INDEX P
TOVIS CO LTD	TRANSURBAN GROUP	TRS EL UL BNIFULUO
TOW CO LTD CFD	TRAPEZA CDO XIII 13A A2A 144A	TRS EL UL BNIFWHUO INDEX P
TOWA PHARMACEUTICAL CO LTD	TRAVELCLICK 5/14 COV-LITE TL	TRS EL UL BNP WORLD INFLHDGTR
TOWA PHARMACEUTICAL CO LTD Y50	TRAVELERS COS INC/THE	TRS EL UL MSCI DAILY FRANCE TR
TOWER BERSAMA INFRASTRUCTURE T	TRAVELSKY TECHNOLOGY LTD	TRS EL UL MSCI DAILY TR FRANCE
TOWERS WATSON & CO	TRAVIS PERKINS PLC	TRS EL UL MSCI DAILY TR NET EM
TOWNGAS CHINA CO LTD	TRAVIS PERKINS PLC CFD	TRS EL UL MSCI EMERGING MKT
TOWNSEND GROVE	TREASURY CONS FD-98 OUTSIDE	TRS EL UL NDDUFR INDEX
TOWNSQUARE MEDIA INC 144A	TREASURY GR CONS FD-98	TRS EL UL NDUEEGF
TOX FREE SOLUTIONS LTD	TREASURY GROUP INVEST FUND UND	TRS EL UL NDUUEGF INDEX
TOYO CONSTRUCTION JPY50 CFD	TREASURY GROUP INVESTMENT	TRS EL UL S&P 600 SMALL CAP
TOYO ELECTRIC MFG JPY50 CFD	TREASURY GROUP INVESTMENT FUND	TRS EL UL S&P SMALLCAP 600
TOYO ENGINEERING CORP CFD	TREASURY GROUP INVT FUND WORK	TRS EL UL S&P SMALLCAP 600 TR
TOYO KOHAN CO LTD	TREASURY GROUP INVT FUND-DC	TRS EL UL SPTRSMCP
TOYO MACHINERY & METAL CO LTD	TREASURY WINE ESTATES LTD	TRS FL MSCI DAILY TR NET EM

TRS FL UL BCOM ROLL SELECT TR	TWENTY-FIRST CENTURY FOX INC	ULTIMATE SOFTWARE GROUP INC/TH
TRS FL UL BCOMGCTR	TWI PHARMACEUTICALS INC	ULTRA ELECTRONIC HLDGS ORD 5P
TRS FL UL BCOMRST INDEX P	TWITTER INC	ULTRA PETROLEUM CORP
TRS FL UL BNIFULUO	TWO HARBORS INVESTMENT CORP	ULTRAGENYX PHARMACEUTICAL INC
TRS FL UL BNIFWHUO INDEX P	TXU/TCEH 4/11 EXTENDED TL	ULVAC INC
TRS FL UL BNP WORLD INFLHDGTR	TXU/TCEH 4/11 EXTENDED TLB	UMB FINANCIAL CORP
TRS FL UL MSCI DAILY FRANCE TR	TYCO ELECTRONICS GROUP SA	UMICORE SA
TRS FL UL MSCI DAILY TR FRANCE	TYCO INTERNATIONAL PLC	UMPOUA HOLDINGS CORP
TRS FL UL MSCI DAILY TR NET EM	TYLER TECHNOLOGIES INC	UMS HOLDINGS LTD
TRS FL UL MSCI EMERGING MKT	TYO INC	UNDER ARMOUR INC
TRS FL UL NDDUFR INDEX	TYO PRODUCTIONS NPV CFD	UNIBAIL-RODAMCO SE
TRS FL UL NDUEEGF	TYSON FOODS INC	UNICHARM CORP
TRS FL UL NDUEEGF INDEX	U S DEPT HSG & URBAN DEV GOVT	UNICREDIT SPA
TRS FL UL S&P 600 SMALL CAP	U S DEPT OF TRANSPORTATION	UNICREDIT SPA CFD
TRS FL UL S&P SMALLCAP 600	U S EQUITY PARTNERS II LP	UNIFIN FINANCIERA SAPI DE CV S
TRS FL UL S&P SMALLCAP 600 TR	U S TREASURY BD CPN STRIP	UNIFIRST CORP/MA
TRS FL UL SPTRSMCP	U S TREASURY BD PRIN STRIP	UNILEVER CAPITAL CORP
TRUMBULL PROPERTY FUND	U S TREASURY BILL	UNILEVER GHANA LTD
TRUSTMARK CORP	U S TREASURY BOND	UNILEVER NIGERIA PLC
TRUVEN HEALTH ANALYTICS INC	U S TREASURY BONDS	UNILEVER NV
TRYG A/S	U S TREASURY NOTE	UNILEVER PLC
TS CORP/KOREA	U S VENTURE PARTNERS FD VIII	UNILEVER PLC CFD
TS TECH CO LTD	U S VENTURE PARTNERS VII LP	UNION BANKSHARES CORP
TSAKOS ENERGY NAVIGATION LTD	U.S. AGGREGATE BOND INDX NL	UNION ELECTRIC CO
TSANN KUEN CHINA ENTERPRISE CO	UAL 2009-2A PASS THROUGH TRUST	UNION PACIFIC CORP
TSB BANKING GROUP PLC	UBE INDUSTRIES LTD	UNION PACIFIC RAILROAD CO 1999
TSC AUTO ID TECHNOLOGY CO LTD	UBE INDUSTRIES Y50 CFD	UNION PACIFIC RAILROAD CO 2000
TSINGTAO BREWERY CO LTD	UBIQUITI NETWORKS INC	UNION PACIFIC RAILROAD CO 2002
TSUBAKIMOTO CHAIN CO CFD	UBISOFT ENTERTAINMENT	UNION PACIFIC RAILROAD CO 2003
TSUDAKOMA CORP CFD	UBISOFT ENTERTEINMENT NPV CFD	UNION PACIFIC RAILROAD CO 2014
TSUKUBA BANK LTD	U-BLOX AG	UNION PACIFIC RAILROAD CO 2015
TSUKUI CORP	UBM DEVELOPMENT AG	UNIONE DI BANCHE ITALIANE SCPA
TSUMURA & CO	UBS AG/STAMFORD CT	UNIPOL GRUPPO FIN NPV CFD
TSURUHA HOLDINGS INC	UBS COMMERCIAL MORTG C1 D 144A	UNIPOLSAI SPA
TSURUHA HOLDINGS INC NPV CFD	UBS CREDIT INTEREST	UNI-PRESIDENT CHINA HOLDINGS L
TSUTSUMI JEWELRY CO LTD	UBS GROUP AG	UNIQUE NV
TTK PRESTIGE LTD	UBS-BAMLL TRUST WRM D 144A	UNI-SELECT INC
TTM TECHNOLOGIES 5/15 COV-LITE	UBS-BARCLAYS COMMERCIAL C4 A5	UNISEM M BHD
TUBACEX SA	UCB SA	UNISYS CORP
TUI AG	UCHIDA YOKO CO CFD	UNIT CORP
TUI AG CFD	UCHIDA YOKO CO LTD	UNITE GROUP PLC/THE
TULANE LA UNIV	UCI (1/11) TLB	UNITECH PRINTED CIRCUIT BOARD
TULLOW OIL PLC	UCI INTERNATIONAL INC	UNITED AIRLINES 2013-1 CLASS A
TULLOW OIL PLC CFD	UCP INC	UNITED AIRLINES 2014-1 CLASS A
TUMI HOLDINGS INC	UDG HEALTHCARE PLC	UNITED AIRLINES 2014-1 CLASS B
TUNISIA GOVERNMENT AID BONDS	UDR INC	UNITED AIRLINES 2014-2 CLASS A
TUNISIA REP US AID AGY	UEM EDGENTA BHD	UNITED ARTISTS THEATRE CIRCUIT
TUPPERWARE BRANDS CORP	UFLEX LTD	UNITED AUTO CREDIT S 1 A2 144A
TUPRAS TURKIYE PETROL RAFINERI	UFP TECHNOLOGIES INC	UNITED BANKSHARES INC/WV
TUPY SA	UGANDA GOVERNMENT BOND	UNITED CONTINENTAL HOLDINGS IN
TURKCELL ILETISIM HIZMETLERI A	UGANDA T-BILL	UNITED FINANCIAL BANCORP INC
TURKEY GOVERNMENT BOND	UGI CORP	UNITED INDUSTRIAL CORP LTD
TURKEY GOVERNMENT INTERNATIONA	UIL HOLDINGS CORP	UNITED INTEGRATED SERVICES CO
TURKIYE GARANTI BANKASI AS	UK LONG GILT FUTURE (LIF)	UNITED INTERNET AG
TURKIYE SINAI KALKINMA BANKASI	UKC HOLDINGS CORP	UNITED KINGDOM GILT INFLA REGS
TURQUOISE HILL RESOURCES LTD	UKC HOLDINGS CORP CFD	UNITED KINGDOM GILT REGS
TURTLE BEACH CORP	UKREXIMBANK VIA BIZ FINAN REGS	UNITED LABORATORIES INTERNATIO
TUTOR PERINI CORP	ULKER BISKUVI SANAYI AS	UNITED NATURAL FOODS INC
TV TOKYO HOLDINGS CORP	ULTA SALON COSMETICS & FRAGRAN	UNITED OVERSEAS BANK LTD

UNITED PARCEL SERVICE INC	US FARATHANE 2/15 TLB	VANTIV INC
UNITED PARCEL SVC AMER INC DEB	US FOODS INC	VARDE SCRATCH & DENT
UNITED REFINING CO	US LBM 4/14 TL	VARDHMAN TEXTILES LTD
UNITED RENTALS INC	US REAL ESTATE INVESTMENT	VARIAN MEDICAL SYSTEMS INC
UNITED RENTALS NORTH AMERICA I	US SECURITY (7/11) DELAYED TL	VARITRONIX INTERNATIONAL LTD
UNITED STATES CELLULAR CORP	US SECURITY (7/11) TLB	VARSITY BRANDS 12/14 COV-LITE
UNITED STATES STEEL CORP	US SHIPPING 4/13 TL	VARUN INDUSTRIES LTD
UNITED SUPER MARKETS HOLDINGS	US TREAS BD FUTURE (CBT)	VCA INC
UNITED SURGICAL PARTNERS INTER	US TREAS-CPI INFLAT	VECIMA NETWORKS INC
UNITED TECHNOLOGIES CORP	US ULTRA BOND (CBT)	VECTOR GROUP LTD
UNITED THERAPEUTICS CORP	USA COMPRESSION PARTNERS LP	VECTREN CORP
UNITED URBAN INVESTMENT CORP	USAA AUTO OWNER TRUST 1 A4	VECTRUS INC
UNITED UTILITIES GROUP PLC	USAA AUTO OWNER TRUST 201 1 A4	VEDANTA LTD
UNITED UTILITIES GROUP PLC CFD	USAA CAPITAL CORP 144A	VEDANTA RESOURCES PLC
UNITEDHEALTH GROUP INC	USEN CORP	VEDANTA RESOURCES PLC 144A
UNITYMEDIA GMBH 144A	USG CORP	VEDANTA RESOURCES PLC CFD
UNITYMEDIA HESSEN GMBH & 144A	USG CORP 144A	VEDANTA RESOURCES PLC REGS
UNIV OF CALIFORNIA CA REVENUES	USG PEOPLE NV	VEEVA SYSTEMS INC
UNIV OF CALIFORNIA CA RGTS MED	USHIO ELECTRIC NPV	VEIDEKKE ASA
UNIV OF COLORADO CO ENTERPRISE	USINAS SIDERURGICAS DE MINAS G	VENEZUELA GOVERNMENT INTE REGS
UNIV OF DELAWARE DE REVENUE	USINTERNETWORKING INC	VENEZUELA GOVERNMENT INTERNATI
UNIV OF HAWAII HI REVENUE	USS CO LTD	VENOCO INC
UNIV OF MASSACHUSETTS MA BLDG	UTAH ST	VENOR SPECIAL SITUATIONS FUND
UNIV OF NORTH CAROLINA NC AT C	UTOOCORP	VENTAS INC
UNIV OF TEXAS TX	VAALCO ENERGY INC	VENTAS REALTY LP
UNIV OF TEXAS TX UNIV REVENUES	VAIBHAV GLOBAL LTD	VENTAS REALTY LP / VENTAS CAPI
UNIV OF UTAH UT REVENUES	VAIL RESORTS INC	VENTURE IX CDO LTD 9A E 144A
UNIV OF VIRGINIA VA UNIV REVEN	VALE INDONESIA TBK PT	VENTURE XV CLO LTD 15A E 144A
UNIV OF WASHINGTON WA UNIV REV	VALE OVERSEAS LTD	VEOLIA ENVIRONNEMENT SA
UNIVAR USA INC 144A	VALE SA	VERBUND AG
UNIVERSAL HEALTH REALTY INCOME	VALEANT 3/15 F1 TLB	VERESEN INC
UNIVERSAL HEALTH SERVICES INC	VALEANT PHARMACEUTICALS I 144A	VERIFONE SYSTEMS INC
UNIVERSAL ROBINA CORP	VALEANT PHARMACEUTICALS INTERN	VERINT SYSTEMS INC
UNIVERSAL STAINLESS & ALLOY PR	VALEANT PHARMACEUTICALS INTL	VERISIGN INC
UNIVERSAL TECHNICAL INSTITUTE	VALEO SA	VERISK ANALYTICS INC
UNIVERSAL TECHNOLOGIES HOLDING	VALEO SA CFD	VERIZON COMMUNICATIONS IN 144A
UNIVERSITY OF PENNSYLVANIA	VALERO ENERGY CORP	VERIZON COMMUNICATIONS INC
UNIVEST CORP PA	VALERO ENERGY PARTNERS LP	VERIZON NEW ENGLAND INC
UNIVISION COMMUNICATIONS 144A	VALID SOLUCOES E SERVICOS DE S	VERIZON NEW YORK INC
UNUM GROUP	VALIDUS HOLDINGS LTD	VERIZON PENNSYLVANIA LLC
UNWIRED PLANET INC	VALLEY NATIONAL BANCORP	VERMILION ENERGY INC
UOA DEVELOPMENT BHD	VALLOUREC CFD	VERSA CAPITAL FUND II LP
UOL GROUP LTD	VALLOUREC SA	VERSA CAPITAL PARTNERS LP
UPCB FINANCE IV LTD 144A	VALMET OYJ	VERTEX ENERGY INC
UPCB FINANCE V LTD 144A	VALMONT INDUSTRIES INC	VERTEX PHARMACEUTICALS INC
UPL LTD	VALSPAR CORP/THE	VERTU MOTORS PLC
UPM-KYMMENE OYJ	VALSTONE OPPORTUNITY FD V LLC	VESEY STREET INVESTMENT TRUST
URBAN EDGE PROPERTIES	VALUE PARTNERS GROUP LTD	VESSEL MANAGEMENT SERVICES INC
URBAN OUTFITTERS INC	VALUETRONICS HOLDINGS LTD	VESTAR CAPITAL PARTNERS III LP
URUGUAY GOVERNMENT INTERNATION	VANACHAI GROUP PCL	VESTAR CAPITAL PARTNERS IV LP
US 10YR TREAS NTS FUTURE (CBT)	VANDA PHARMACEUTICALS INC	VESTAR CAPITAL PARTNERS V LP
US 5YR TREAS NTS FUTURE (CBT)	VANDERBILT UNIVERSITY/THE	VESTAS WIND SYSTEMS A/S
US AIRWAYS 2012-1 CLASS A PASS	VANGUARD INTERNATIONAL SEMICON	VESTCOM 1/13 TL
US AIRWAYS 2012-2 CLASS A PASS	VANGUARD NATURAL RESOURCES LLC	VESTCOM 9/14 COV-LITE 2ND LIEN
US BANCORP	VANGUARD REIT ETF	VESUVIUS PLC ORD GBP0.00 CFD
US BANK NA	VANGUARD TOT BD MKT IDX-INST	VETOQUINOL SA
US BANK NA/CINCINNATI OH	VANTAGE DRILLING 11/13 TL	VETROPACK HOLDING AG
US CONCRETE INC	VANTAGE DRILLING CO	VF CORP
US EDUCATION LOAN TR 1 A2 144A	VANTAGE SPECIALTY (2/12) TLB	VFC 2015-3 LLC 3 A 144A

VIACOM INC	VOLKSWAGEN INTERNATIONAL 144A	WAFI ASSURANCE
VIACOM INC GLOBAL NT	VOLT XXV LLC NPL8 A1 144A	WAJAX CORP
VIAD CORP	VOLTAGE INC CFD	WALES & WEST UTILITIES FINANCE
VIASAT INC	VOLTRONIC POWER TECHNOLOGY COR	WALGREEN CO
VICAT	VOLVO AB	WALGREENS BOOTS ALLIANCE INC
VICTORY CITY INTERNATIONAL HOL	VOLVO FINANCIAL EQU 1A A1 144A	WALKER & DUNLOP INC
VICTREX ORP 1P CFD	VOLVO FINANCIAL EQU 1A A2 144A	WALL STREET SYSTEMS 4/14 TL
VIKING CRUISES LTD 144A	VOLVO FINANCIAL EQU 1A A3 144A	WAL-MART DE MEXICO SAB DE CV
VILLAGE ROADSHOW 11/12 TLB	VONAGE HOLDINGS CORP	WAL-MART STORES INC
VILLEROY & BOCH AG	VORNADO DP LLC TRUS VNO D 144A	WALT DISNEY CO/THE
VIMPEL COMMUNICATIONS VIA 144A	VORNADO REALTY TRUST	WALTER ENERGY (4/11) TLB
VIMPELCOM HOLDINGS BV 144A	VORNADO RLTY TR COM	WALTER ENERGY INC
VINA CONCHA Y TORO SA	VOSTOK NEW VENTURES LTD	WALTER INVESTMENT 12/13
VINCE INTERMEDIATE 11/13 TLB	VOYA CLO 2013-2 LTD 2A C 144A	WALTER INVESTMENT MANAGEMENT C
VINCI EUR2.50 POST SUBDIVISION	VOYA CLO 2014-3 LTD 3A D 144A	WALTON ADVANCED ENGINEERING IN
VINCI SA	VOYA CLO III LTD 3A C 144A	WAMU COMMERCIAL MO SL3 AJ 144A
VIPSHOP HOLDINGS LTD	VOYA FINANCIAL INC	WAMU MORTGAGE PASS-TH AR14 1A4
VIRGIN AMERICA INC	VP BANK AG	WAN HAI LINES LTD
VIRGIN AUSTRALIA HOLDINGS LTD	VRINGO INC	WANT WANT CHINA HOLDINGS LTD
VIRGIN MEDIA FINANCE PLC 144A	VS INDUSTRY BHD	WARABEYA NICHIOY CO LTD
VIRGIN MEDIA SECURED FINA 144A	VST HOLDINGS LTD	WARREN RESOURCES INC
VIRGIN MONEY HOLDINGS UK PLC	VTR FINANCE BV 144A	WARSAW STOCK EXCHANGE
VIRGINIA ELEC/PWR DISC	VTI ENERGY PARTNERS LP	WARTSILA OYJ ABP
VIRGINIA ELECTRIC & POWER CO	VULCAN MATERIALS CO	WASH MULTIFAMILY LAUNDRY
VIRGINIA ST	VW CREDIT INC REGS	WASH MULTIFAMILY LAUNDRY 4/15
VIRGINIA ST HSG DEV AUTH	VWR CORP	WASH MULTIFAMILY LAUNDRY 5/15
VIRGINIA ST HSG DEV AUTH CMWLT	VWR FUNDING INC	WASH MUTIFAMILY LAUNDRY 4/15
VIRGINIA ST PORT AUTH PORT FAC	W CAPITAL PARTNERS II LP	WASHINGTON FEDERAL INC
VIRGOLINO DE OLIVEIRA FIN 144A	W&T OFFSHORE 5/15 (FIXED 9%)	WASHINGTON MUTUAL BANK / DEBT
VIRTU FINANCIAL INC	W&T OFFSHORE INC	WASHINGTON MUTUAL MORTGA 5 3A3
VIRTUSA CORP	WA FUNDING TR III D05/24/07	WASHINGTON MUTUAL MORTGA 8 1A1
VISA INC	WABCO HOLDINGS INC	WASHINGTON REAL ESTATE INVESTM
VISCOFAN SA	WABTEC COM	WASHINGTON ST
VISHAY INTERTECHNOLOGY INC	WABTEC CORP/DE	WASHTEC AG
VISHAY PRECISION GROUP INC	WACHOVIA BANK CO C28 A4FL 144A	WASION GROUP HOLDINGS LTD
VISTA EQUITY PARTNERS	WACHOVIA BANK CO C32 A4FL 144A	WASTE CONNECTIONS INC
VISTA LAND & LIFESCAPES INC	WACHOVIA BANK COMMERC C20 AMFX	WASTE MANAGEMENT INC
VISTA OUTDOOR INC	WACHOVIA BANK COMMERCIA C21 AJ	WATAMI FOOD SERVICE CO JPY50
VISTEON CORP	WACHOVIA BANK COMMERCIA C22 A4	WATER PIK TECHNOLOGIES 7/13
VISUAL PHOTONICS EPITAXY CO LT	WACHOVIA BANK COMMERCIA C22 AM	WATERS CORP
VITA GROUP LTD	WACHOVIA BANK COMMERCIA C23 AM	WATPAC LTD
VITAL KSK HOLDINGS INC	WACHOVIA BANK COMMERCIA C24 A3	WATSCO INC
VITASOY INTERNATIONAL HOLDINGS	WACHOVIA BANK COMMERCIA C26 A3	WATTS WATER TECHNOLOGIES INC
VITEC CO LTD JPY50 CFD	WACHOVIA BANK COMMERCIA C28 A4	WCI-QUANTUM HOLDINGS INC
VITROLIFE AB	WACHOVIA BANK COMMERCIA C31 A4	WDB HOLDINGS CO LTD
VITTORIA ASSICURAZIONI SPA	WACHOVIA BANK COMMERCIA C33 A4	WDS LTD
VIVENDI CFD	WACHOVIA BANK COMMERCIAL C11 D	WEATHERFORD INTERNATIONAL LTD/
VIVENDI SA	WACHOVIA BANK COMMERCIAL C11 E	WEATHERFORD INTERNATIONAL PLC
VMWARE INC	WACHOVIA BANK COMMERCIAL C22 B	WEATHERGAGE VENTURE CAP II LP
VODACOM GROUP LTD	WACHOVIA BANK COMMERCIAL C22 C	WEATHERGAGE VENTURE CAPITAL LP
VODAFONE GROUP PLC	WACHOVIA BANK COMMERCIAL C22 D	WEBSTER FINANCIAL CORP
VODAFONE GRP USDO POST CON CFD	WACHOVIA BANK COMMERCIAL C29 B	WEC ENERGY GROUP INC
VOESTALPINE AG	WACHOVIA BANK COMMERCIAL C29 C	WEE HUR HOLDINGS LTD
VOLKSWAGEN AG	WACHOVIA CORP	WEG SA
VOLKSWAGEN AUTO LEASE TRU A A3	WACHOVIA MORTGAGE LOAN T A 3A1	WEIBO CORP
VOLKSWAGEN AUTO LOAN ENHA 1 A3	WACKER CHEMIE AG	WEICHAH POWER CO LTD
VOLKSWAGEN AUTO LOAN ENHA 1 A4	WACKER NEUSON SE	WEINGARTEN REALTY INVESTORS
VOLKSWAGEN AUTO LOAN ENHA 2 A3	WACOM CO LTD NPV CFD	WEIQIAO TEXTILE CO
VOLKSWAGEN GROUP OF AMERI 144A	WADDELL & REED FINANCIAL INC	WEIR GROUP PLC (THE) CFD

WEIR GROUP PLC/THE	WESTLAKE CHEMICAL CORP	WHEELOCK & CO LTD
WEIS MARKETS INC	WESTLAKE CHEMICAL PARTNERS LP	WHIPPANY VILLAGE LLC
WELLCALL HOLDINGS BHD	WESTON (GEORGE) LTD	WHIRLPOOL CORP
WELLCARE HEALTH PLANS INC	WESTON PRESIDIO CAP III L P	WHITBREAD CFD
WELLESLEY COLLEGE	WESTON PRESIDIO CAPITAL IV LP	WHITBREAD NON CUM PREF SHS B
WELLINGTON DIVERSIFIED	WESTON PRESIDIO V LP	WHITBREAD PLC
WELLS FARGO & CO	WESTPAC BANKING CORP	WHITE MOUNTAINS INSURANCE GROU
WELLS FARGO BANK NA	WESTPAC BANKING CORP 144A	WHITE SUGAR (LIF)
WELLS FARGO COMMERC C1 XB 144A	WESTPAC BANKING CORP REGS	WHITEHALL FUND IV LMTD
WELLS FARGO COMMERC LC5 D 144A	WESTPORTS HOLDINGS BHD	WHITEHALL STREET REAL ESTATE V
WELLS FARGO COMMERCIAL LC12 C	WESTROCK CO	WHITEHAVEN COAL LTD
WELLS FARGO COMMERCIAL LC5 A3	WESTSHORE TERMINALS INVT CORP	WHITEHORSE VIII LTD 1A D 144A
WELLS FARGO MORTGAGE AR10 5A1	WEX INC	WHITEWAVE FOODS CO/THE
WELLS FARGO MORTGAGE B AR6 7A1	WEYERHAEUSER CO	WHITING PETROLEUM CORP
WELLS FARGO MORTGAGE BA 14 2A2	WFCG COMMERCIAL MO BXR D 144A	WHITING PETROLEUM CORP 144A
WELLS FARGO MORTGAGE BAC 7 2A1	WFCG COMMERCIAL MO BXR F 144A	WHITNEY J H IV LP
WELLS FARGO MORTGAGE BACK L A8	WFCG COMMERCIAL MO BXR G 144A	WHOLE FOODS MARKET INC
WELSPUN INDIA LTD	WF-RBS COMMERCIAL M C10 D 144A	WIENERBERGER AG
WENDEL SA	WF-RBS COMMERCIAL M C10 E 144A	WI-LAN INC
WENDY'S CO/THE	WF-RBS COMMERCIAL M C10 F 144A	WILKES CNTY GA HOSP AUTH REVEN
WERELDHAVE NV	WF-RBS COMMERCIAL M C2 A4 144A	WILLBROS GROUP INC
WERNER ENTERPRISES INC	WFRBS COMMERCIAL MO C11 D 144A	WILLIAM CARTER CO/THE
WESBANCO INC	WFRBS COMMERCIAL MO C11 E 144A	WILLIAM DEMANT HOLDING A/S
WESCO DISTRIBUTION INC	WFRBS COMMERCIAL MO C13 D 144A	WILLIAM E SIMON & SONS REALTY
WESCO INTERNATIONAL INC	WF-RBS COMMERCIAL MO C2 D 144A	WILLIAM HILL PLC
WESCO INTL INC COM	WFRBS COMMERCIAL MOR C3 C 144A	WILLIAMS COS INC/THE
WESFARMERS LTD	WFRBS COMMERCIAL MOR C3 D 144A	WILLIAMS PARTNERS LP
WEST CHINA CEMENT LTD	WFRBS COMMERCIAL MOR C3 E 144A	WILLIAMS PARTNERS LP / ACMP FI
WEST CORP	WFRBS COMMERCIAL MOR C3 F 144A	WILLIAMS PARTNERS LP / WILLIAM
WEST FRASER TIMBER CO LTD	WFRBS COMMERCIAL MOR C4 D 144A	WILLIAMS-SONOMA INC
WEST HOLDINGS CORP NPV CFD	WFRBS COMMERCIAL MOR C4 E 144A	WILMAR INTERNATIONAL LTD
WEST JAPAN RAILWAY CO	WFRBS COMMERCIAL MOR C5 C 144A	WILSON CNTY TN
WEST JAPAN RAILWAY CO JPY50000	WFRBS COMMERCIAL MOR C5 D 144A	WILSON SONS LTD
WEST PHARMACEUTICAL SERVICES I	WFRBS COMMERCIAL MOR C5 E 144A	WILSONART INTL COV-LT TLB
WESTAR ENERGY INC	WFRBS COMMERCIAL MOR C5 F 144A	WIN SEMICONDUCTORS CORP
WESTBROOK RE FUND VI	WFRBS COMMERCIAL MOR C5 G 144A	WINBOND ELECTRONICS CORP
WESTBROOK REAL ESTATE FD I L P	WFRBS COMMERCIAL MOR C6 D 144A	WINCOR NIXDORF AG
WESTBROOK REAL ESTATE FD VIII	WFRBS COMMERCIAL MOR C7 E 144A	WINCOR NIXDORF AG NPV
WESTBROOK REAL ESTATE FUND V	WFRBS COMMERCIAL MOR C7 F 144A	WIND ACQUISITION FINANCE 144A
WESTBROOK REAL ESTATE FUND VII	WFRBS COMMERCIAL MOR C7 G 144A	WINDJAMMER SENIOR EQUITY FD IV
WESTERN ALLIANCE BANCORP	WFRBS COMMERCIAL MORTG C13 ASB	WINDJAMMER SR EQTY FD III LP
WESTERN AREAS LTD	WFRBS COMMERCIAL MORTG C14 ASB	WINDSTREAM HOLDINGS INC
WESTERN ASSET INST GOVT-INST	WFRBS COMMERCIAL MORTGA C11 A1	WINDSTREAM SERVICES LLC
WESTERN ATLAS INC	WFRBS COMMERCIAL MORTGA C19 A3	WINFULL GROUP HOLDINGS LTD
WESTERN DIGITAL CORP	WFRBS COMMERCIAL MORTGA C20 A2	WINTRUST FINANCIAL CORP
WESTERN ENERGY SERVICES CORP	WFRBS COMMERCIAL MORTGA C21 A5	WIRECARD AG
WESTERN GAS EQUITY PARTNERS LP	WFRBS COMMERCIAL MORTGA C23 A5	WIS INTL 12/12 2ND LN USD TL
WESTERN GAS PARTNERS LP	WFRBS COMMERCIAL MORTGAG C12 B	WISCONSIN ELECTRIC POWER CO
WESTERN POWER DISTRIBUTIO REGS	WFRBS COMMERCIAL MORTGAG C23 C	WISCONSIN ENERGY CORP
WESTERN REFINING INC	WFRBS COMMERCIAL MORTGAG C41 G	WISCONSIN POWER & LIGHT CO
WESTERN REFINING LOGISTICS LP	WFRBS COMMERCIAL MORTGAG C7 A1	WISDOM MARINE LINES CO LTD
WESTERN UNION CO/THE	WFRBS COMMERCIAL MORTGAGE C7 C	WISDOMTREE INDIA EARNINGS
WESTFIELD CORP	WGL HOLDINGS INC	WISDOMTREE INVESTMENTS INC
WESTGATE RESORTS 201 1A C 144A	WH GROUP LTD	WISTRON NEWEB CORP
WESTGATE RESORTS 201 2A B 144A	WH SMITH PLC	WM ASSET HOLDINGS CO 4 N1 144A
WESTGATE RESORTS 201 2A C 144A	WH SMITH PLC GBPO CFD	WM MORRISON SUPERMARKETS PLC
WESTJET AIRLINES LTD	WHARF HOLDINGS LTD/THE	WM WRIGLEY JR CO
WESTLAKE AUTOMOBILE 1A A2 144A	WHEAT FUTURE (CBT)	WM WRIGLEY JR CO 144A
WESTLAKE AUTOMOBILE 1A D 144A	WHEAT FUTURE (KCB)	WMG ACQUISITION CORP 144A

WNS HOLDINGS LTD	XINREN ALUMINUM HOLDINGS LTD	YUCAIPA AMERICAN ALLIANCE FUND
WOLF RIVER MANAGEMENT UNIT	XINYI SOLAR HOLDINGS LTD	YUE YUEN INDUSTRIAL HOLDINGS L
WOLSELEY ORD CFD	XL AXIATA TBK PT	YUEXIU PROPERTY CO LTD REGS
WOLSELEY PLC	XL GROUP PLC	YUEXIU TRANSPORT INFRASTRUCTUR
WOLTERS KLUWER NV	XLIT LTD	YUM! BRANDS INC
WOLVERINE WORLD WIDE INC	XO HOLDINGS INC	YUME INC
WOODSIDE PETROLEUM LTD	XOOM CORP	YUNGTAI ENGINEERING CO LTD
WOODSTOCK JV	XPO LOGISTICS INC	YURTEC CORP
WOODWARD INC	XPO LOGISTICS INC 144A	YUSEN LOGISTICS CO LTD
WOOLWORTHS HOLDINGS LTD/SOUTH	XTO ENERGY INC	YUZHOU PROPERTIES CO LTD
WOOLWORTHS LTD	XTREME DRILLING AND COIL SVCS	YY INC
WORKDAY INC	XYLEM INC/NY	ZACHRY HOLDINGS INC 144A
WORKSPACE GROUP PLC	YAHAGI CONSTRUCTION CO LTD	ZALANDO SE
WORLD FINANCIAL NETWORK CR A A	YAHOO JAPAN CORP	ZAMBEEF PRODUCTS PLC
WORLD FINANCIAL NETWORK CR B A	YAHOO JAPAN CORPORATION NPV CF	ZARDOYA OTIS SA
WORLD FUEL SERVICES CORP	YAHOO! INC	ZAYO (6/12) TL
WORLD OMNI AUTO RECEIVABL A A3	YAKULT HONSHA CO LTD	ZAYO GROUP HOLDINGS INC
WORLD OMNI AUTO RECEIVABL B A3	YAKULT HONSHA Y50 CFD	ZCL COMPOSITE INC
WORLD ONLINE INTL EURO.4	YAKUODO CO LTD CFD	ZEBRA TECHNOLOGIES CORP
WORLD TRIATHLON 6/14 TL	YALE UNIVERSITY	ZEHNDER GROUP AG
WORLDVIEW TECHNOLOGY PARTNERS	YAMADA DENKI CO LTD	ZELTIA SA
WORLEYPARSONS LTD	YAMAGUCHI FINANCIAL GROUP INC	ZENKOKU HOSHO CO LTD
WORTHINGTON INDUSTRIES INC	YAMAHA CORP	ZENKOKU HOSHO CO LTD CFD
WP CAREY INC	YAMAHA MOTOR CO LTD	ZENRIN CO CFD
WP GLIMCHER INC	YAMANA GOLD INC	ZENSAR TECHNOLOGIES LTD
WPP FINANCE 2010	YAMANASHI CHUO BK LTD/THE CFD	ZESPOL ELEKTROWNI PATNOW ADAMO
WPP PLC	YAMATANE CORP CFD	ZF NORTH AMERICA CAPITAL 144A
WPP SCANGROUP LTD	YAMATO HOLDINGS CO LTD	ZFS FINANCE USA TRUST II 144A
WPX ENERGY INC	YAMATO KOGYO CO LTD	ZFS FINANCE USA TRUST V 144A
WR BERKLEY CORP	YAMATO KOGYO CO LTD CFD	ZHAIKMUNAI LLP 144A
WR GRACE & CO	YAMAZAKI BAKING CO LTD	ZHUZHOU CSR TIMES ELECTRIC CO
WRH GLOBAL SECURITIES POOLED	YAMAZAWA CO LTD	ZIFF DAVIS MEDIA INC
WRIGHTWOOD CAPITAL 1A A1 144A	YAMAZEN CORP	ZIG SHENG INDUSTRIAL CO LTD
WRIGHTWOOD CAPITAL LLC	YANDEX NV	ZIGGO 2/14 (USD) TLB1
WRIGHTWOOD CAPITAL LLC TR 2	YANGZIJANG SHIPBUILDING HOLDI	ZIGGO 2/14 (USD) TLB2
WS ATKINS PLC	YARA INTERNATIONAL ASA	ZIGGO 2/14 (USD) TLB3
WTC CTF CONTRA VALU	YASAR HOLDINGS AS 144A	ZILLOW GROUP INC
WTC CTF GLB PRECIOUS METALS	YASKAWA ELECTRIC CORP	ZIMMER BIOMET HOLDINGS INC
WTC CTF SELECT ENERGY	YELLOW HAT LTD	ZINC FUTURE (LME)
WTC CTF SELECT OPP COMMODITIES	YELLOW PAGES LIMITED	ZIONS BANCORPORATION
WTC-CTF DLY ENDURING ASSETS	YELP INC	ZIOPHARM ONCOLOGY INC
WTG HOLDINGS 12/13 COV-LITE	YEONG GUAN ENERGY TECHNOLOGY G	ZIPPY TECHNOLOGY CORP
WULING MOTORS HOLDINGS LTD	YI JINN INDUSTRIAL CO LTD	ZODIAC AEROSPACE
WUMART STORES INC	YINGDE GASES GROUP CO LTD	ZODIAC SA CFD
WUXI PHARMATECH CAYMAN INC	YIT OYJ	ZOETIS INC
WW GRAINGER INC	YOKOGAWA ELECTRIC CORP	ZOJIRUSHI CORP
WYETH LLC	YOKOHAMA RUBBER CO LTD/THE	ZS PHARMA INC
WYLE SERVICES 5/14 TLB	YONEKYU CORP	ZUIKO CORP Y50 CFD
WYNDHAM WORLDWIDE CORP	YONGSHENG ADVANCED MATERIALS C	ZUMTOBEL GROUP AG
WYNN MACAU LTD	YOOSUNG ENTERPRISE CO LTD	ZURICH FINANCE USA INC REGS
WYNN RESORTS LTD	YOXX SPA	ZURICH INSURANCE GROUP AG
X5 RETAIL GROUP NV	YOXX SPA CFD	ZYNGA INC
XCEL ENERGY INC	YORK WATER CO/THE	
XEBIO CO LTD	YOROZU CORP	
XERIUM TECHNOLOGIES INC	YOUKU TUDOU INC	
XEROX CORP	YPF SA 144A	
XILINX INC	YTIDENSHA Y50 CFD	
XINCHEN CHINA POWER HOLDINGS L	YUANTA FUTURES CO LTD	
XING AG	YUASA TRADING CO LTD	
